ace Commodity Exchange

ace TRADER

USER MANUAL

Version 1.6

millennium information technologies

'innovation is power'

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Introduction

This chapter contains a brief overview of the ACE Trader application.

About Millennium Exchange™

Millennium Exchange™ is an automated trading platform developed by **MillenniumIT Software.** It consists of a software platform built around an evolutionary architecture that enables an organization to quickly evolve its business vision with minimal disruption.

Introduction to ACE Trader

ACE Trader is a specially designed system for our member fraternity to facilitate easy access to all kinds of information related to the commodity market along with order status and history. **ACE Trader** provides a user-friendly interface for market participants to submit and manage their order interest, and to view market data such as order books, market statistics and time and sales information. It also contains features to help enhance the efficiency of the user such as the ability to save profiles and to customize the content and format of windows.

The front-end functionality differs depending on the type of user that is logged in. The two types of users are identified as a **Standard Trader** and a **Trading Administrator**. Trader roles are specified in the **Exchange Manager** front-end when creating a user. This manual describes functionality applicable to both types of users.

Documentation Updates and Feedback

This User Manual is intended for use with the recommended version of the **ACE Trader** front-end. Updates to this manual will be made available with each **ACE Trader** release.

For feedback, comments and suggestions please contact ACE customer support at services@aceindia.com.

Getting Started

This section deals with setting up, basic operation and customization of the ACE Trader Application.

Digital User Manual (PDF)

This document is set for optimized reading using Adobe® Reader® version 8.0 or newer. Viewing the document using an alternative media reader could be possible. However some of the features used in this document might not be supported. Click to download the latest version of Adobe® Reader®.

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The Page Navigation tool bar opens by default when a document is opened using **Adobe® Reader®**. To move through the document, do one of the following:

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- Choose View ➡ Go To ➡ [Location]. Location choices are First Page, Previous Page, Next Page, Last Page, Previous View, or Next View.
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Using Bookmarks

Bookmarks provide a table of contents and represent the chapters and sections in a document. Bookmarks appear in the navigation panel. Click the Bookmarks button, or choose View ➡ Navigation Panels ➡ Bookmarks. To jump to a topic, click the bookmark. Click the plus (+) or minus (-) sign to expand or collapse the bookmark contents.

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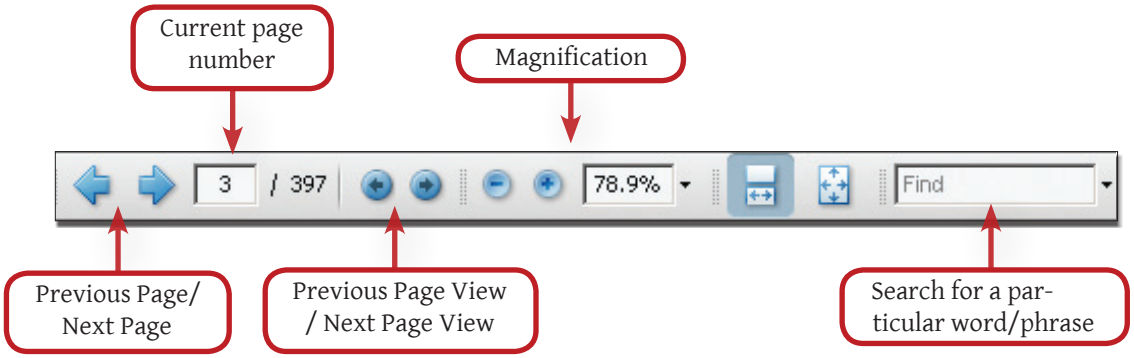


Reference Links

Certain sections of the document refer to another chapter or section for detailed description of certain fields. These reference links can be identified by an underline *like this*.

The Login Screen

Upon running the **ACE Trader** front-end, the user is first presented with the login screen.

A user environment must be selected prior to login.

1. Click the *Login Options* button to expand the pane and display additional options. (The default view is shown on the left).
2. Click on **Select System**.
3. Select an environment from the list of available systems.

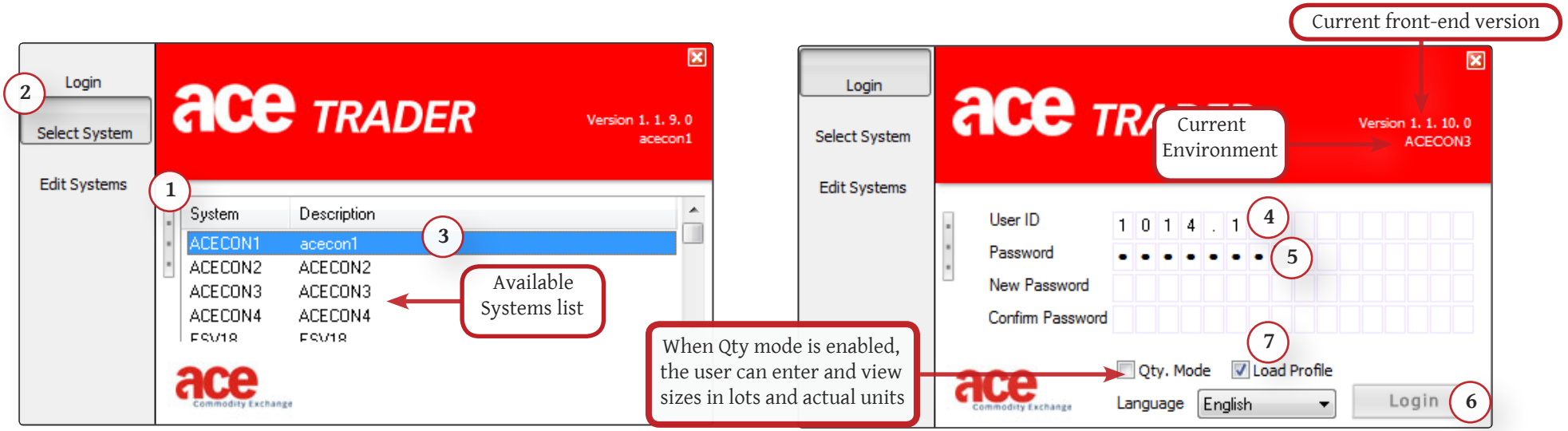
To proceed with login:

4. Enter the **User ID**.
5. Enter the **Password**.
6. Click the *Login* button.

The user will then be presented with the main application screen.

Load Profile option

7. Checking the *Load Profile* option will enable the user's last seen profile to load on login.



Changing the Password

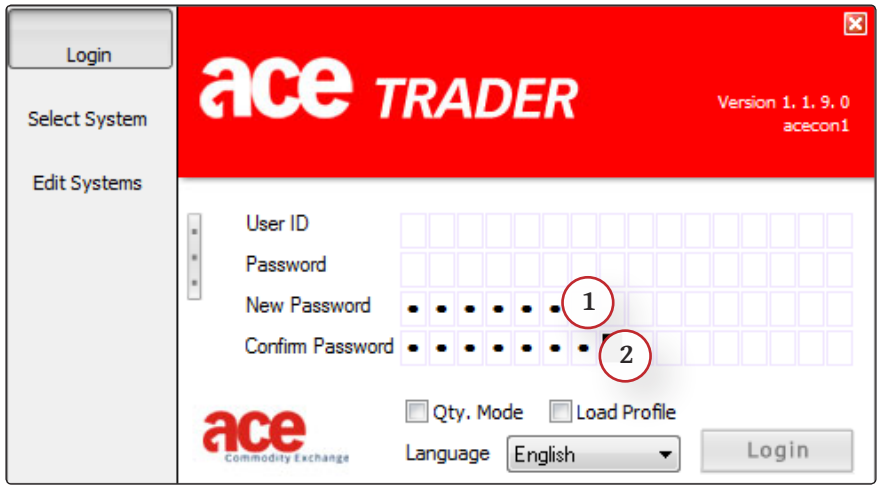
The user's current password can be changed using the following steps:

Before login,

1. Enter your **New Password**.
2. Type your new password in the **Confirm Password** field.

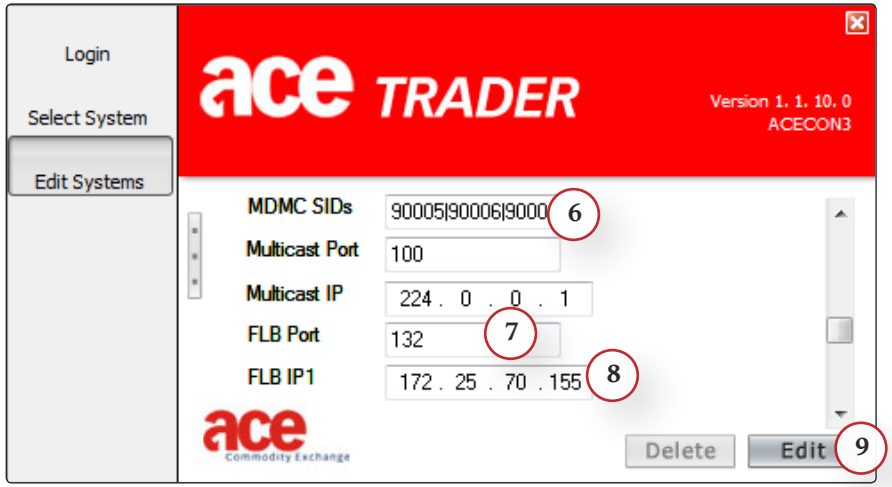
Login using the user-name and **current** password as shown *here*.

The new password will be active from the next user login.



Editing a User Environment

1. Select **Edit Systems**.
2. Select a system from the **Select System** list. To Enter a new system, select *< New Entry >* from the **Select System** list.
3. If configuring a new system, enter a name for the system.
4. If required change the **Description.**
5. If required edit the **SReg Port.**
6. If required edit the **MDMC SIDs.**
7. If required edit the **FLB port.**
8. If required edit the **FLB IP.**
9. Click the *Edit* button to save changes.



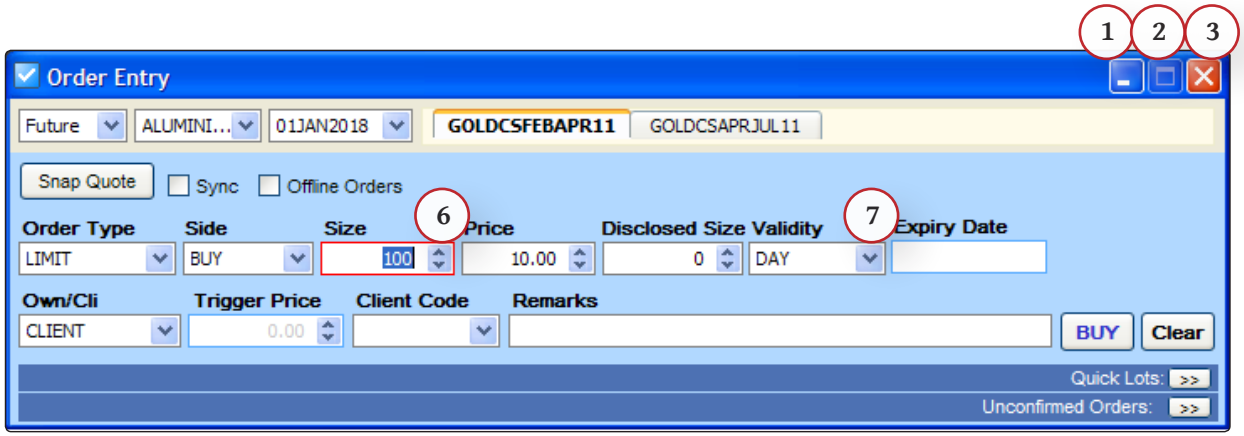
Basic Interface Operation

This chapter deals with basic operation of the **ACE Trader** Application.

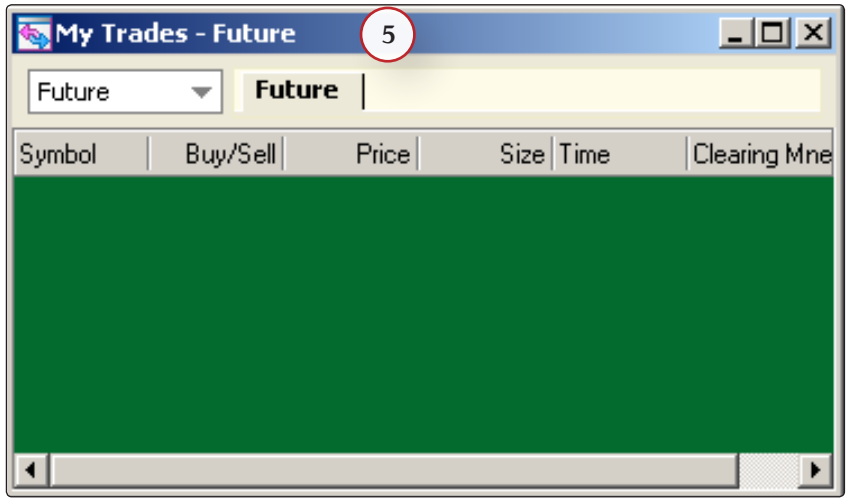
Window Manipulation

The **ACE Trader** Application is designed to be similar in operation to a standard Microsoft Windows® user interface and shares many common features, such as:

Window Operations



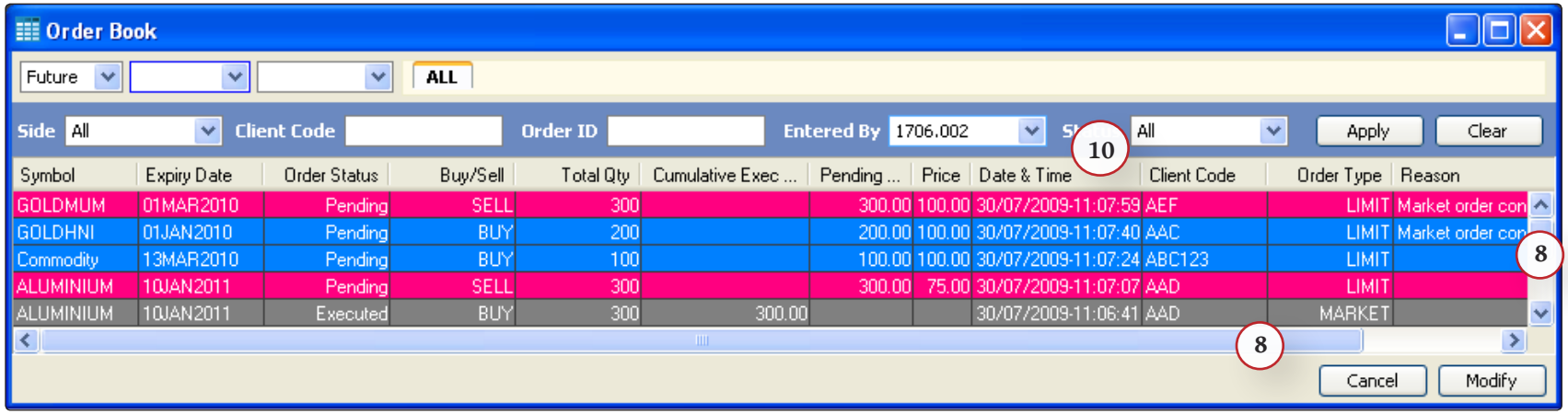
1. *The Minimize button* - Clicking this button minimizes the selected window.
2. *The Maximize button* - Clicking this button maximizes the window to fill the entire workspace.
3. The *Close* button - This button closes the current window.
4. *Window re-sizing* - Some windows may be re-sized by "grabbing" the edge of the window with the mouse pointer and dragging to the desired size. Any window that causes the mouse pointer to change to a double-headed arrow (as shown here ↔) can be re-sized.
5. *Moving a window* - Any window may be moved by clicking on the title bar and moving the window to its new location.



Window Controls and Field Behavior

6. *Spin buttons* - Clicking on a Spin button can increase or decrease the selected control by the default Order Quantity or Price Tick for the symbol.
7. *Drop-down list* - Clicking on the arrow will display a list of all available values for the selected control. You may then select from this list by clicking on the desired value.

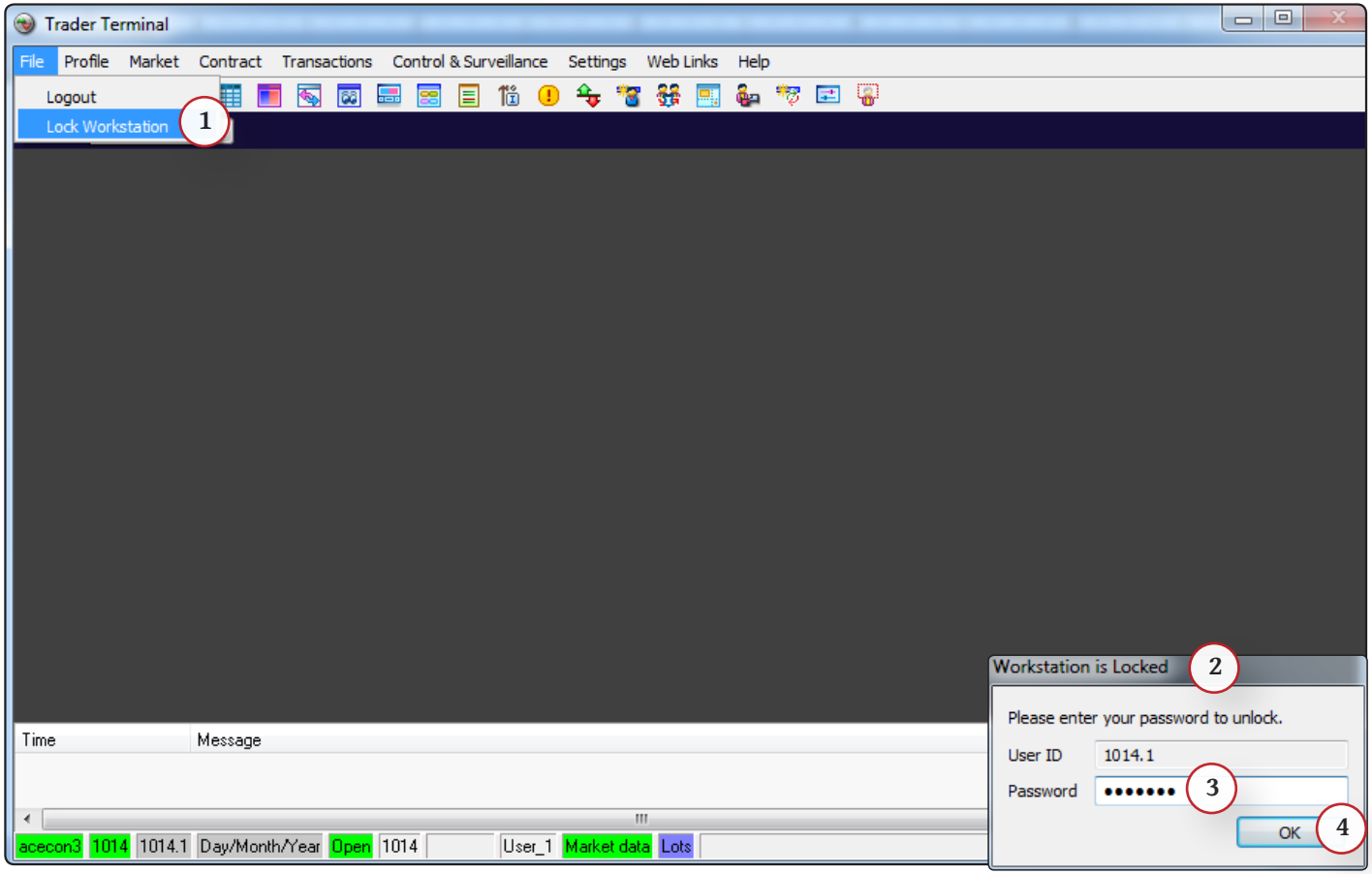
8. *Scroll Bars* - A scroll bar allows you to navigate a list which is too large to fit in the display area. The user can scroll through the list by clicking and dragging the scroller or by clicking on the scroll buttons.
9. *Tabs* - Some windows such as the **Market Depth** window (shown right) uses Tabs to group controls by relevance. Tabs are also used to select symbols on windows with a Symbol Selection bar.
10. *Columns* - Some windows contain information displayed in tabular form. This information may be sorted in ascending order by clicking on a Column Header. Clicking a second time will sort the column in descending order. The third time reverts the column to its original status. An arrow symbol denotes the sort order as follows:
    - Red arrow - ascending order
    - Blue arrow - descending order



Locking the Workstation

The user has the option of locking/unlocking the workstation.

1. Select the *Lock Workstation* option under **File** on the menu bar.
2. The workstation will now be locked and the user will be presented with the **Workstation is Locked** prompt.
3. To unlock the workstation, enter the password - this is the same password used at login.
4. Click *OK*.



Note:

The workstation will automatically lock down if left inactive for a pre-defined period of time. This time period can be changed using the "Minutes of inactivity prior to locking TWS" option found under the *General tab in the preferences window*.

Common Right-Click Options

The following right-click options appear on all windows in the **ACE Trader** application, apart from the Workspace Manager and Preferences windows.

- *Hide Title Bar*
- *Float Window*
- *Make Independent of Workspace*
- *Attach to Current Workspace*

The following additional options may be available.

- *Shrink*
- *Contract Selector*
- *Enable/Disable Auto Scroll*

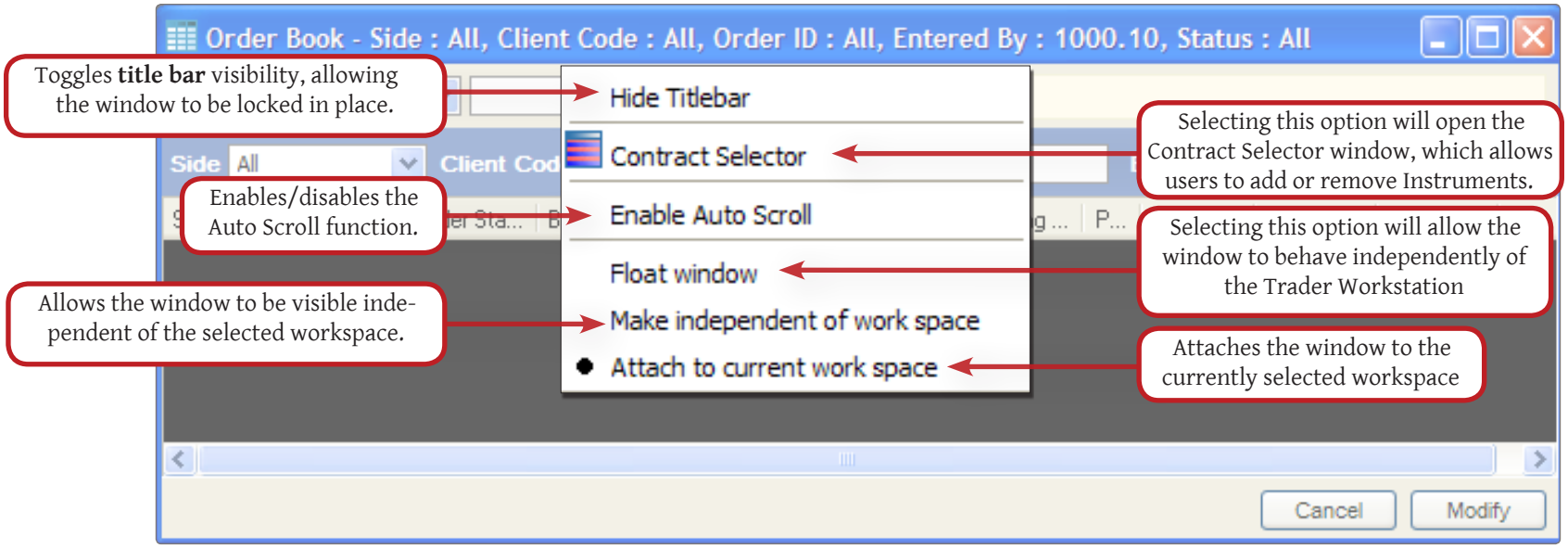
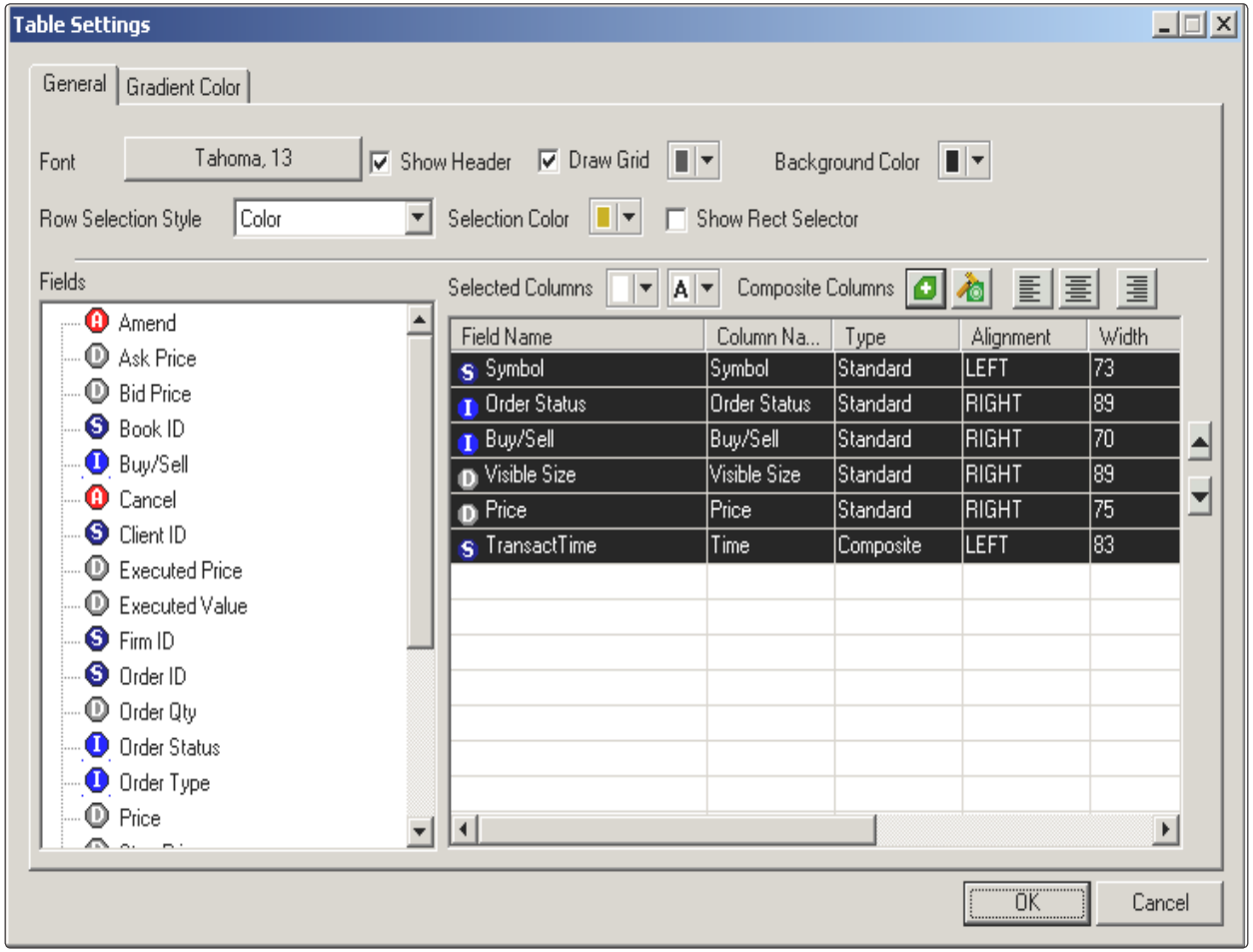

Order Book - Side : All, Client Code : All, Order ID : All, Entered By : 1000.10, Status : All
Toggles **title bar** visibility, allowing the window to be locked in place.
Hide Titlebar
Contract Selector
Selecting this option will open the Contract Selector window, which allows users to add or remove Instruments.
Enables/disables the Auto Scroll function.
Enable Auto Scroll
Float window
Selecting this option will allow the window to behave independently of the Trader Workstation
Allows the window to be visible independent of the selected workspace.
Make independent of work space
Attach to current work space
Attaches the window to the currently selected workspace
Side
All
Client Cod
Cancel
Modify

Table Settings

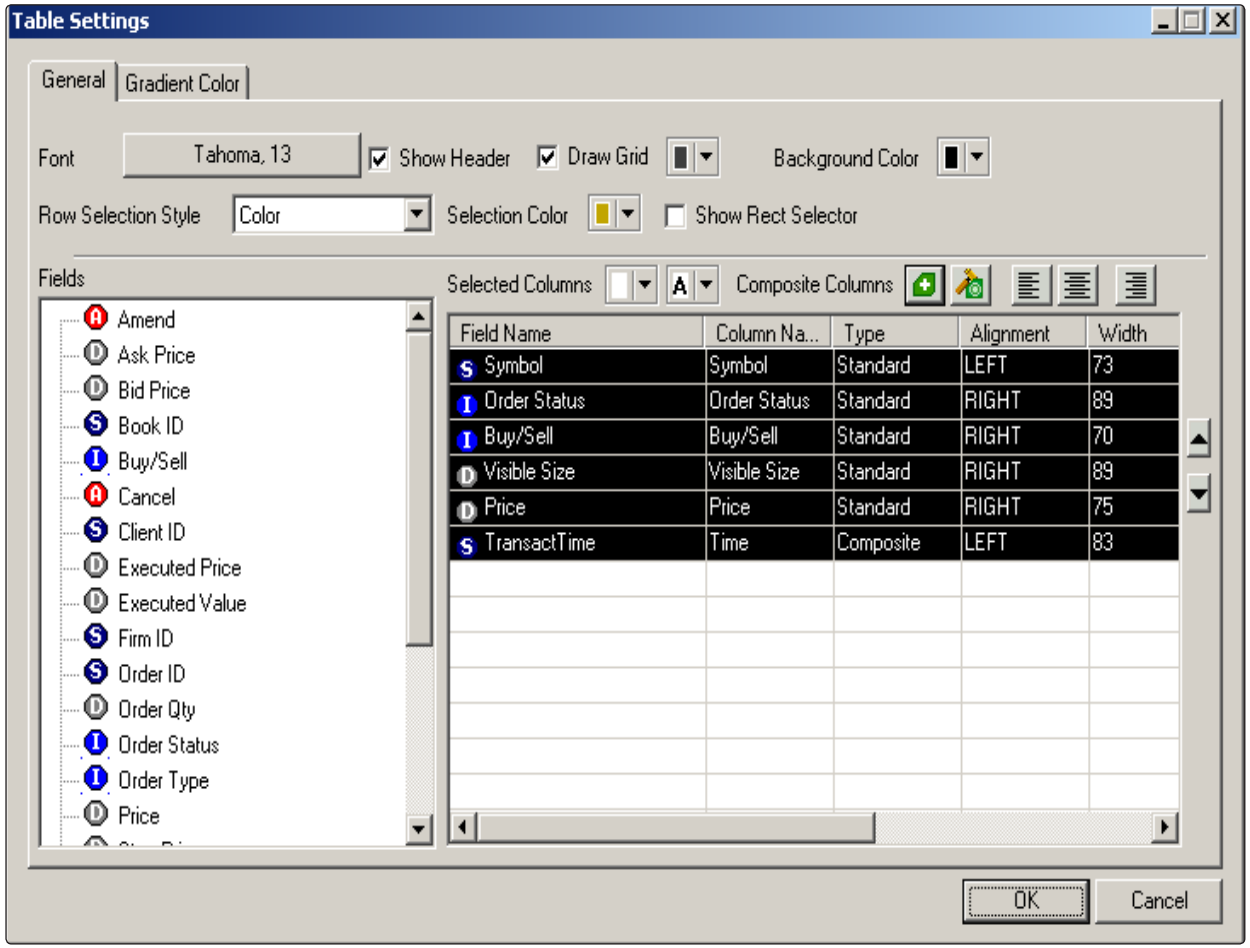
Table Settings allows the user to change the appearance of a window (For example, customize the display *fields*, *text colour* and *font*) by changing the display properties of that window. (This feature is unavailable for the Order Entry, Snap Quote, Contract Information, Preferences, Workspace Manager, Top Gainers and Losers and Most Active Contracts windows.) The user can also select the columns/fields to be displayed, change the appearance of the columns and the information that will be displayed in them. Selecting the **Table Settings** option from the right-click menu of a window opens the **Table Settings** window. A sample **Table Settings** window is shown below.



The **Table Settings** window consists of a left panel and a right panel. The left panel displays messages and fields relevant to the selected window. Fields that are presently displayed on the window are **in bold**.

The right-side panel displays fields that are presently shown on the window. A field can be either Standard or Composite. A composite field is a combination of several standard fields. Each field is identified by a:

- *Field Name* – This contains the name of the field which the user selects from the left panel. This cannot be edited.
- *Column Name* – Name of the field displayed on the window. This may or may not be the same as the *Field Name*. Double click a column name of a field to change it.
- *Type* – Specifies if the field is **Standard** or **Composite**. This field is not editable.
- *Alignment* – Specifies field alignment. The user can change the alignment by selecting this option for a field and selecting the required alignment from the list provided. The user can also change the alignment by selecting the alignment buttons.
- *Width* – The width of the column in pixels.
- *Max Decimal* – The maximum number of decimal places permitted for a value. Selected by means of a drop-down menu with integers from 0 to 9.
- *Min Decimal* – The minimum number of decimal places permitted for a value. Selected by means of a drop-down menu with integers from 0 to 9.
- *Show Zero* – Specifies whether the value 0 should be displayed on a field. The user can choose to have the relevant field left blank when the field value is zero. Select TRUE/FALSE from the drop-down menu to specify if the value 0 should be displayed or if the field is to be left blank. This option is only valid for fields which have integer values.



To select a field for displaying on a window

To select a field, double-click on it in the left panel. Selected fields will be displayed in the panel on the right. Using this panel, the user can change the properties just described. Double-click a field to change it.

To remove a field from a window

1. Select the field to be removed in the panel on the right.
2. Press the *Delete* key on the keyboard or double-click the field.

To change the displayed font color of a field

1. Select the field to change the font color from the right panel.
2. Click the *Font Color* arrow button and select the required font color.

To change the displayed background color of a field

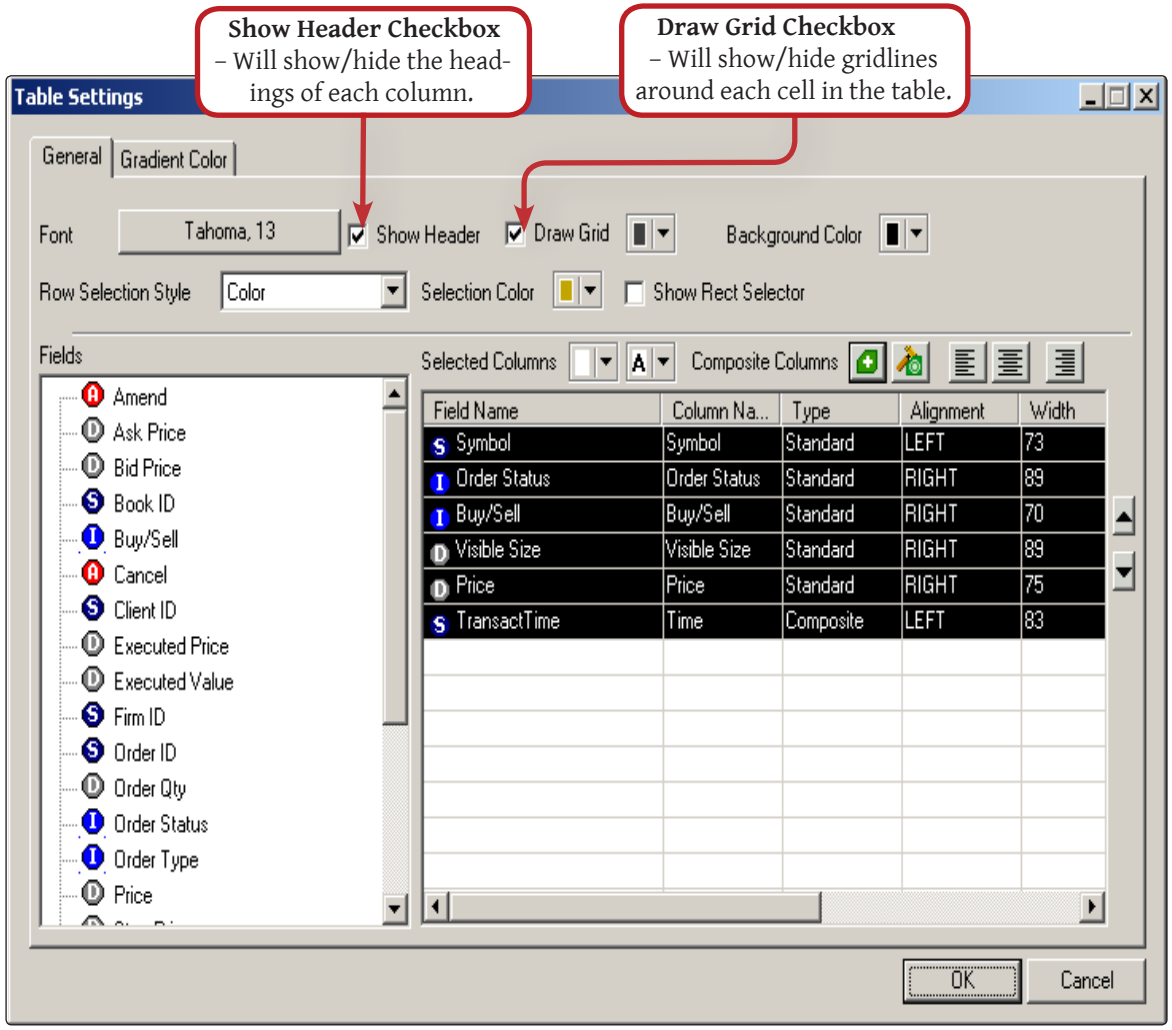
1. Select the field you wish to modify from the right panel.
2. Click the *Selected Columns* arrow button and select the required color.

To change the background color of the window

1. Click the *Background Color* arrow button and select the required color.

To change the font

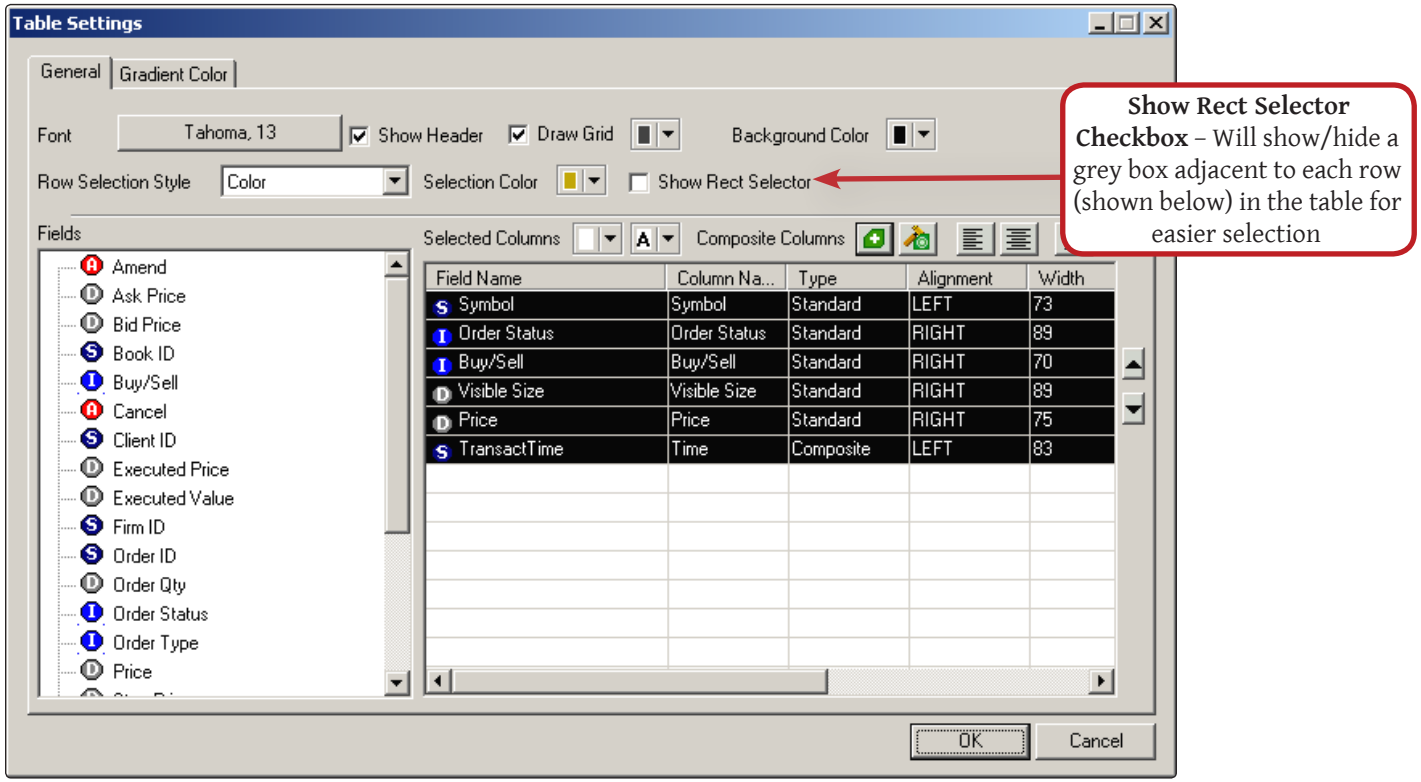
1. Click the *Font* button Tahoma, 13. This button will display the *name* and *size* of the current font being used.
2. The font window will be displayed. You may change the **Font**, **Font Style** and **Size**.
3. Click the *OK* button.



To change the selection color

1. Click the *Selection Color* arrow button and select the required color.

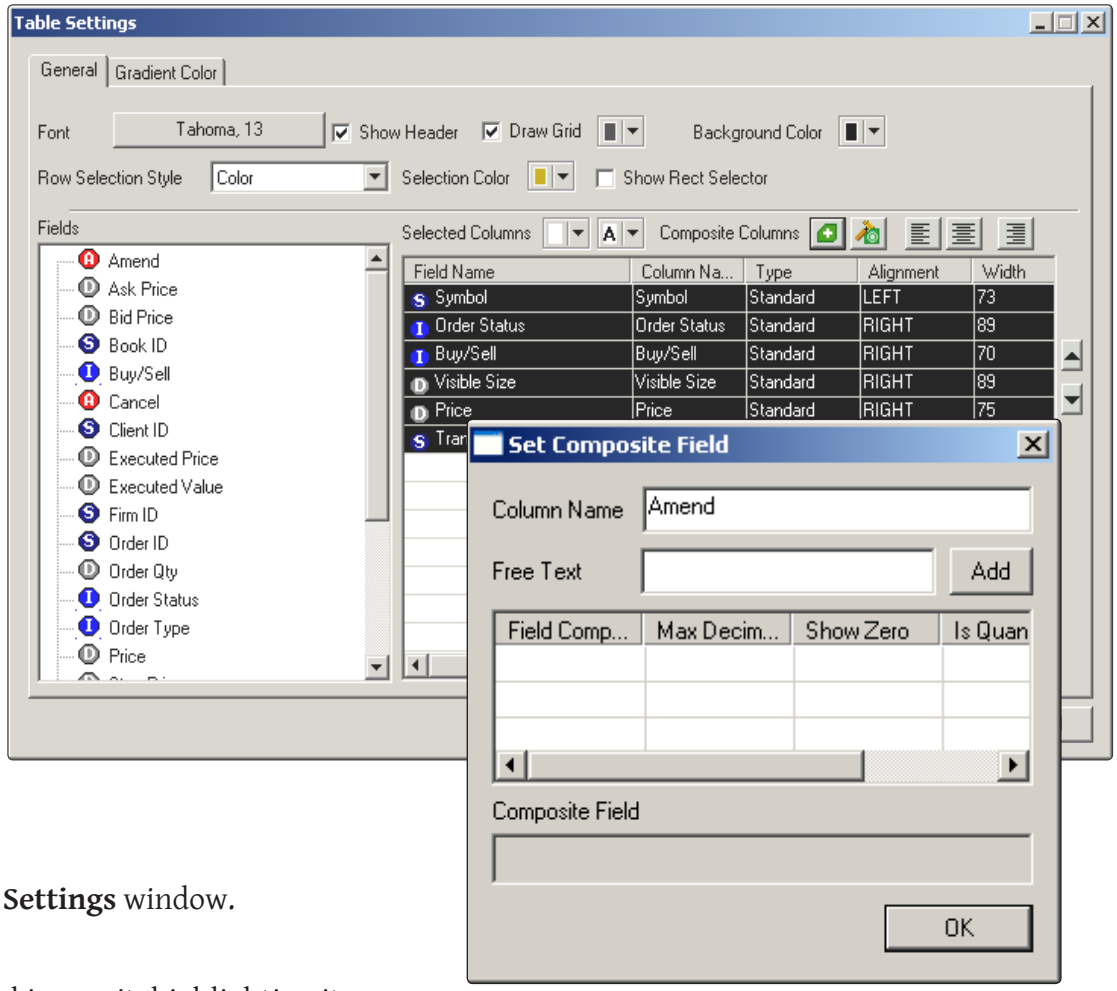
The Show Rect Selector Checkbox



Show Rect Selector Checkbox – Will show/hide a grey box adjacent to each row (shown below) in the table for easier selection

Composite Fields

The field type identifies a field as *standard* or *composite*. A composite field is a combination of several standard fields, created by dragging standard fields onto the window as described below.



To create a Composite Field

Click the button on the **Table Settings** window. The **Set Composite Field** window (shown right) is displayed.

1. Enter a name for the column.
2. If a column name is not entered, the composite field appears as the column name.
3. Select a field to add from the left panel of the **Table Settings window.**
4. Drag and drop this field on to the **Set Composite Field** window.
5. To add text (characters, etc.) after a field, simply enter it into the **Free Text** box and click *Add*.
6. Select another field to add from the left panel of the **Table Settings** window.
7. Drag and drop this field on to the **Set Composite Field** window.
8. Repeat steps 4 – 7 until the required composite field is created.
9. Click *OK*.

The composite field created is displayed in the right panel of the **Table Settings** window.

To edit a Composite Field

1. Select an existing composite field to edit from the right panel by clicking on it, highlighting its row.
2. Click the button on the **Table Settings** window. The **Set Composite Field** window (shown right) is displayed. The field may then be edited.

To remove a Composite Field

1. Select the composite field to remove from the right panel of the **Table Settings** window.
2. Press the *Delete* key on the keyboard or double-click the field.

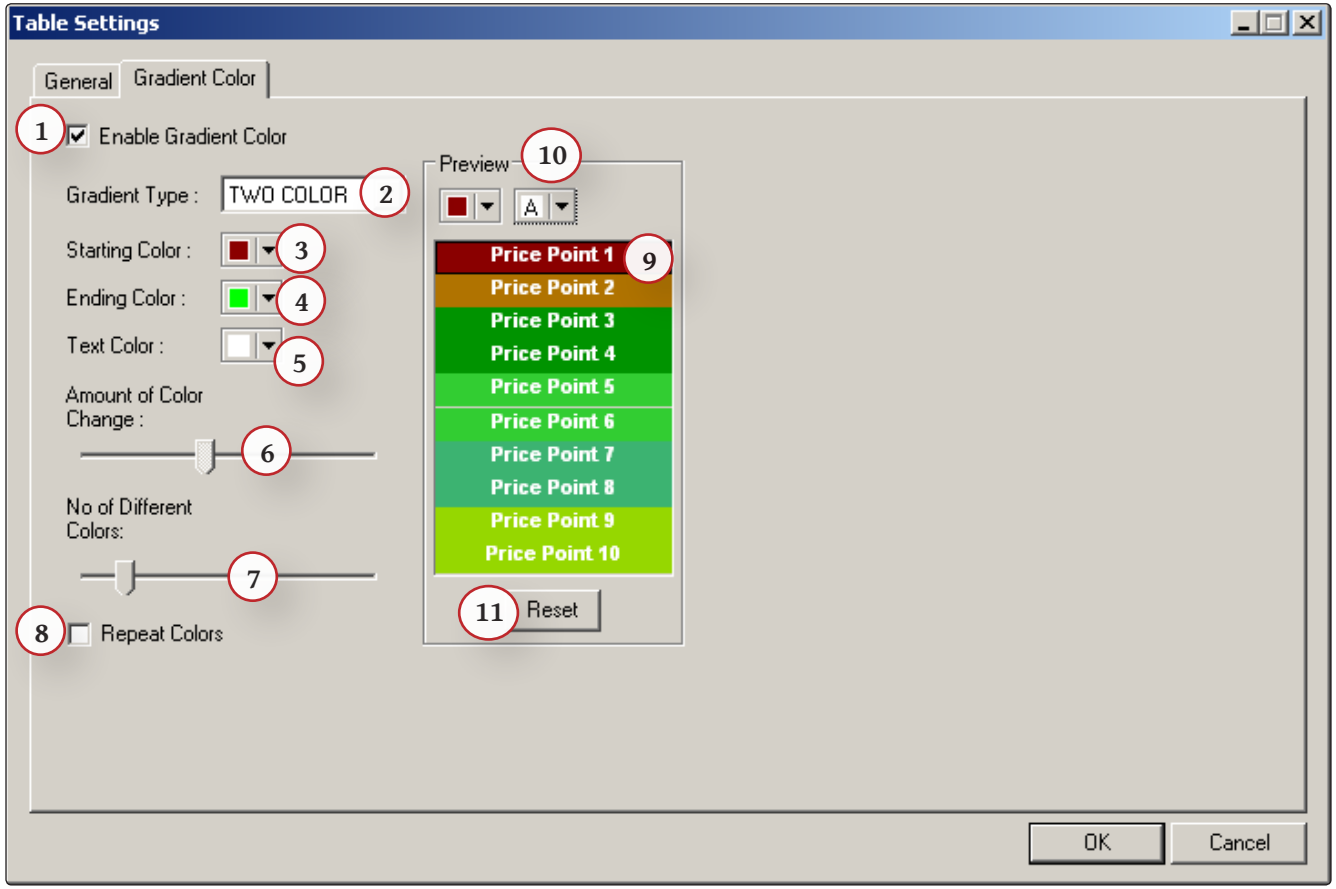
Gradient Color

The user can create a linear gradient color for the table.

To set a Gradient Color

Example scenario: Set a two color gradient from green to red.

1. Check the **Enable Gradient Color** box.
2. Select *TWO COLOR* as the Gradient Type.
3. Select the **Starting Color**.
4. Select the **Ending Color**.
5. Select the **Text Color**.
6. Set the **Amount of Color Change** slider according to the number of steps to be shown in the gradient.
7. Set the **No of Different Colors** slider according to the number of colors to be shown in the gradient.



The Repeat Colors Option

8. Checking the **Repeat Colors** box will make the gradient repeat itself.

The Preview Option

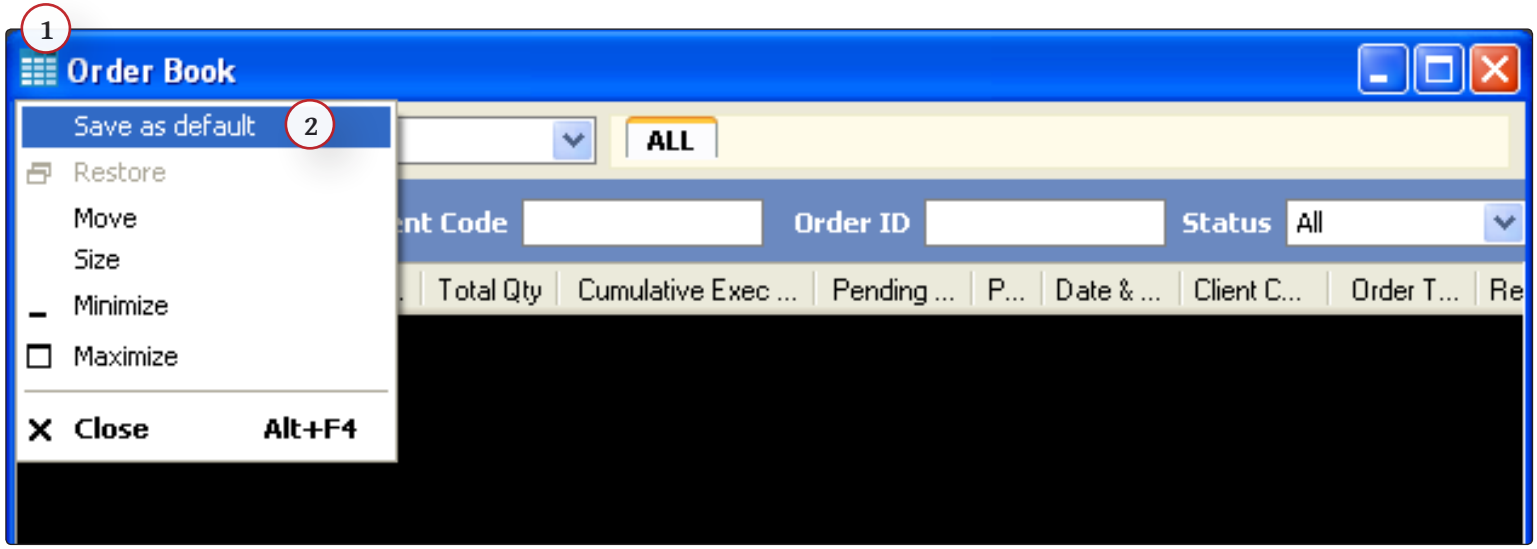
The **Preview** pane will allow the user to preview color options for individual rows and panes.

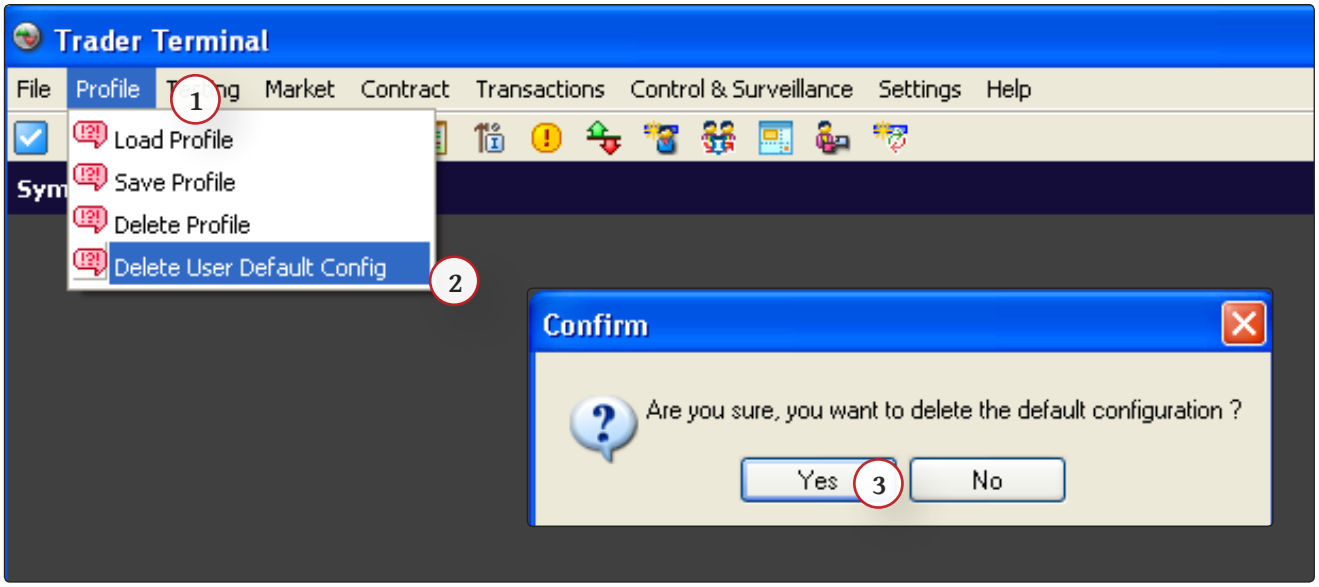
9. Select a row in the preview pane.
10. Change the row color and the font color.
11. Use the *Reset* button to revert to the original settings.

Save as Default

Once the user has finalized the table settings for a window, it can be saved as the default setting for that type of window. The layout of any new instances of this window type would follow the default settings.

1. Click on the window icon on the title bar
2. Select the *Save as default* option





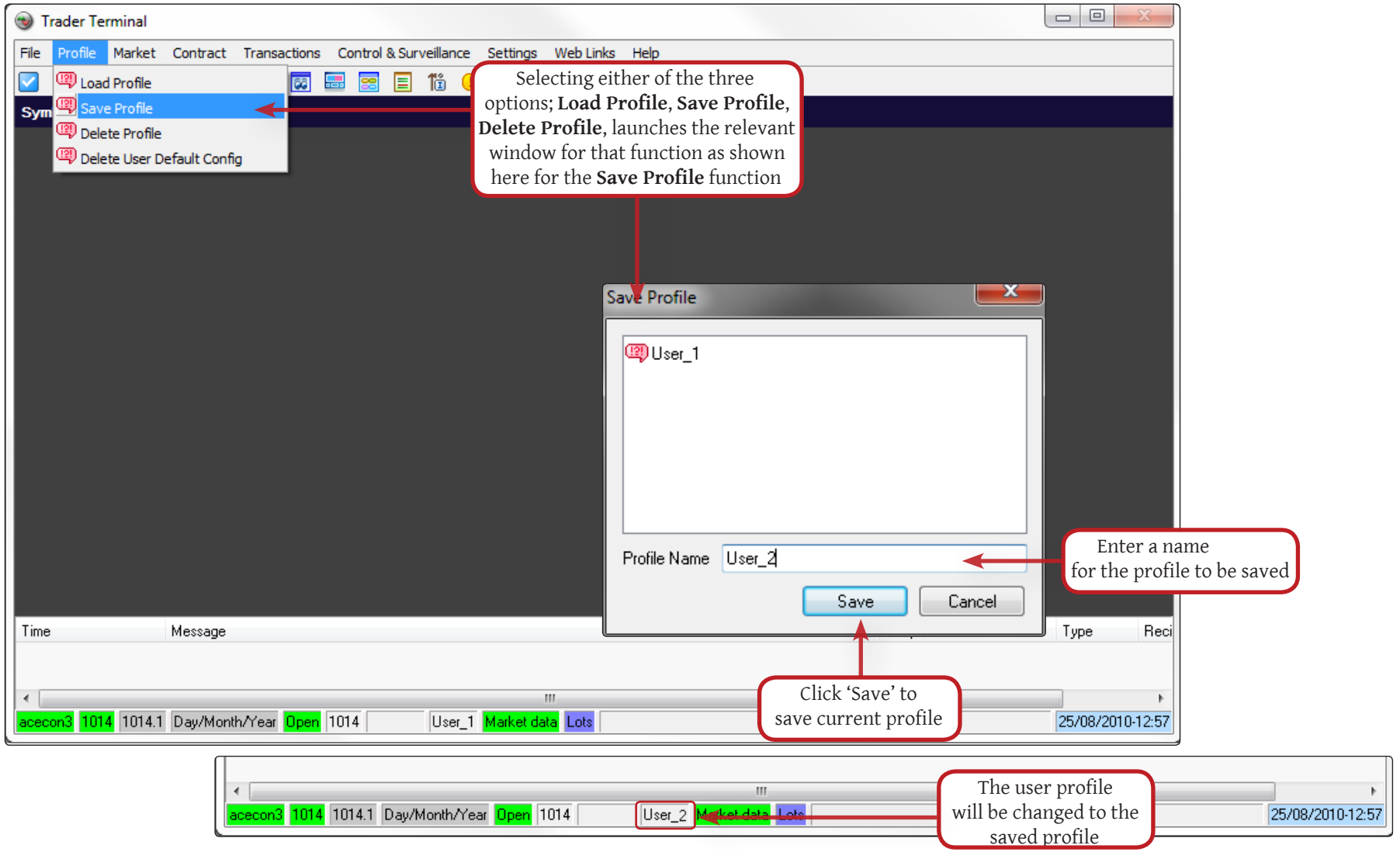
Deleting Default Configurations

The user can delete the default configurations for all windows using the following steps.

1. Click on *Profile* in the menu bar
2. Select the *Delete User Default Config* option
3. Click *Yes* on the confirmation prompt

Profiles

The **ACE Trader** application allows the user to configure the layout of the interface and save layouts for future use as **Profiles**. Loading, saving and deleting profiles is achieved using **Window Profiles** which can be accessed through the menu bar. The user is able to have multiple user profiles per user login. These profiles allow the user to create and save specific window layouts for later access. The saved layouts include the instruments selected for each window.



Last Seen Profile

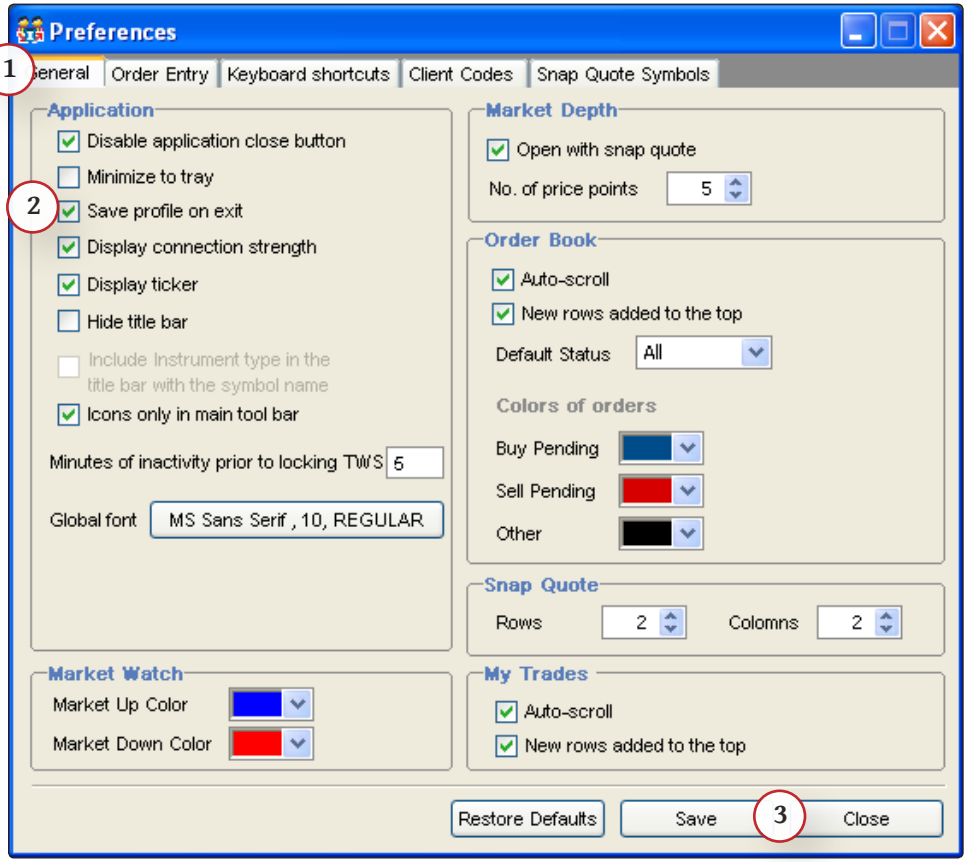
The user has the option to automatically save the profile on exit. This will save the last seen profile. At the next instance the user logs into the Trader front-end, the last seen profile will load. The user then has the option to load any previously saved profile.

To configure the last seen profile:

Getting Started

To open the Preferences window:

- Click the Preferences button on the tool bar.
- Select the Preferences option under Settings on the menu bar.

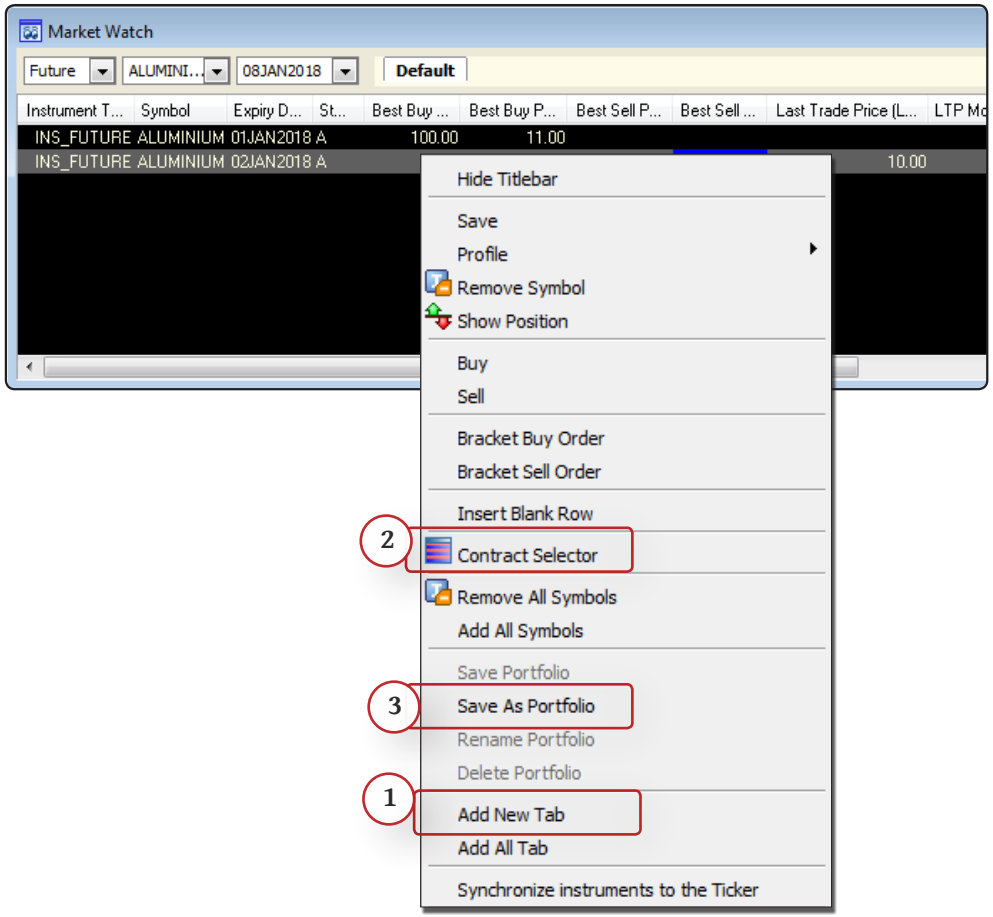


1. Select the **General** tab.
2. Check the *Save profile on exit* option.
3. Click *Save & Close*.

Note:
In order for the last seen profile to load at the next login, the **Load Profile** option to has to be checked in the **Login Screen**. Please refer the chapter titled **Login** for further details.

To Create a New Portfolio

1. Select the *Add New Tab* option from the right-click menu
2. Add the required instruments to this tab by:
   - Selecting them from the drop-down boxes
   - Right-clicking and selecting the **Contract Selector** option from the right-click menu.
3. After all required instruments have been selected, choose the *Save As Portfolio* option on the right-click menu.



The **Order Book**, **Snap Quote**, **My Trades**, **Market Depth** and **Net Position** windows for an underlying instrument can be invoked by selecting the desired window from the right-click menu in the **Market Watch** window.

Workspaces

The **ACE Trader** front-end supports multiple workspaces. A workspace is an option to increase screen real-estate, by configuring the Trader application to consist of multiple pages or workspaces, each one of them containing various windows. In each workspace, the layout of windows can be configured differently. The user can configure workspaces using the **Workspace Manager** window.

Getting Started

To open the Workspace Manager:

- Click the Workspace Manager button on the tool bar.
- Select **Settings > Workspace Manager** on the menu bar
- Use the hot key defined in the Preferences window

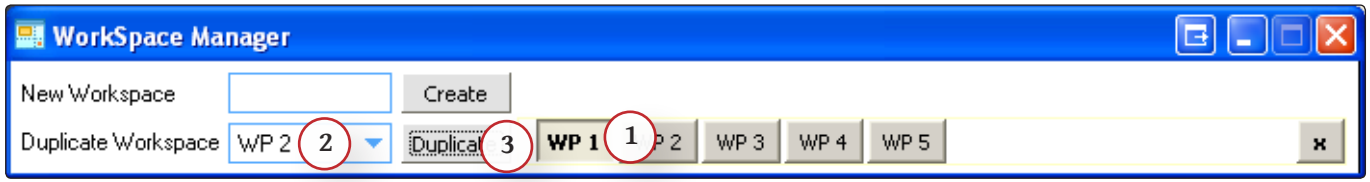
To create a new workspace

1. In the **Workspace Manager** window, enter a name for the **New Workspace** (<10 characters).
2. Click *Create.*
3. The new workspace will appear as a new button.
4. To delete a workspace, simply select the workspace and click the × button

To duplicate a workspace

The user can copy the layout in one workspace to another workspace as shown below:

1. In the **Workspace Manager** window, select an existing workspace.
2. Select the source workspace (to clone from)
3. Click *Duplicate.*



Preferences Window

The **User Preferences** window is used to fine-tune the functionality of other windows in the **ACE Trader** application. This window can also be used to define hot keys for accessing windows and window-specific functionality. Only one preference window can be opened and it is independent of workspaces.

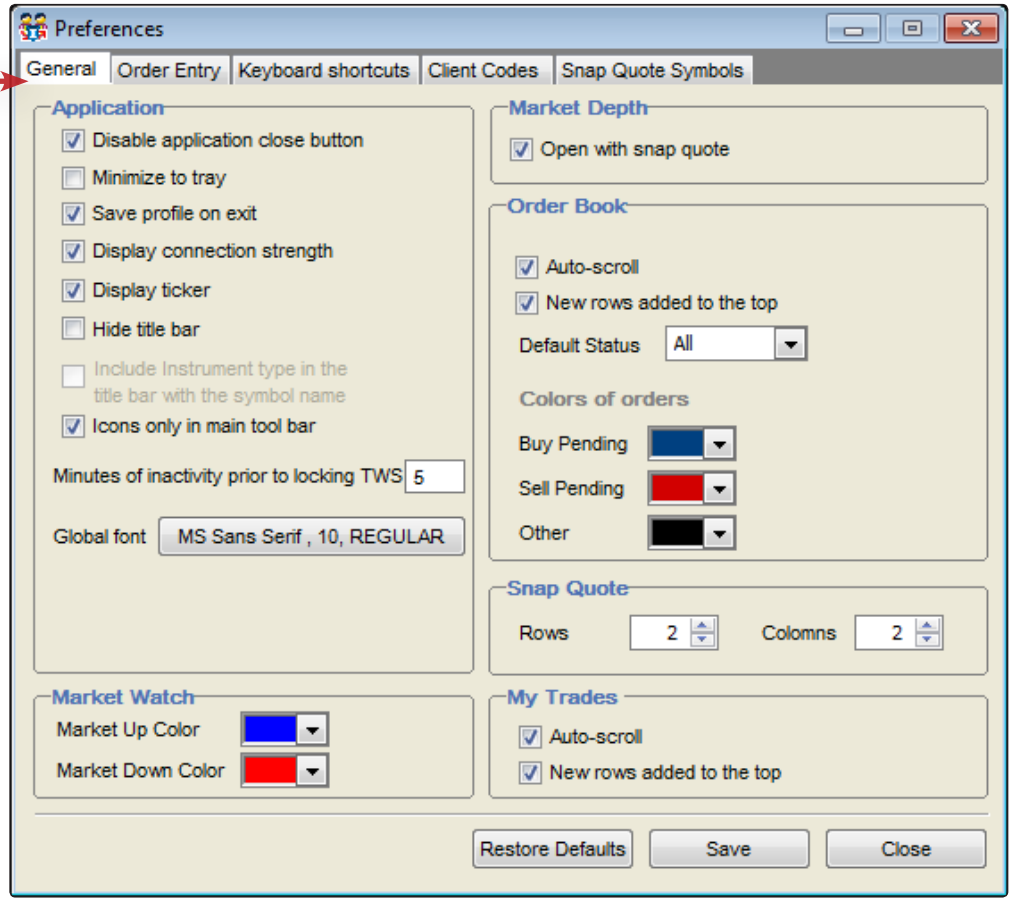
Getting Started

Use one of the following methods:

- Click the User Preferences Button (shown here)
- Select **Settings > Preferences**
- Use the hot key defined in the **Preferences** window

Preferences are grouped into the following sections:

- General
- Order Entry
- Keyboard shortcuts
- Client Codes
- Snap Quote Symbols



General Preferences

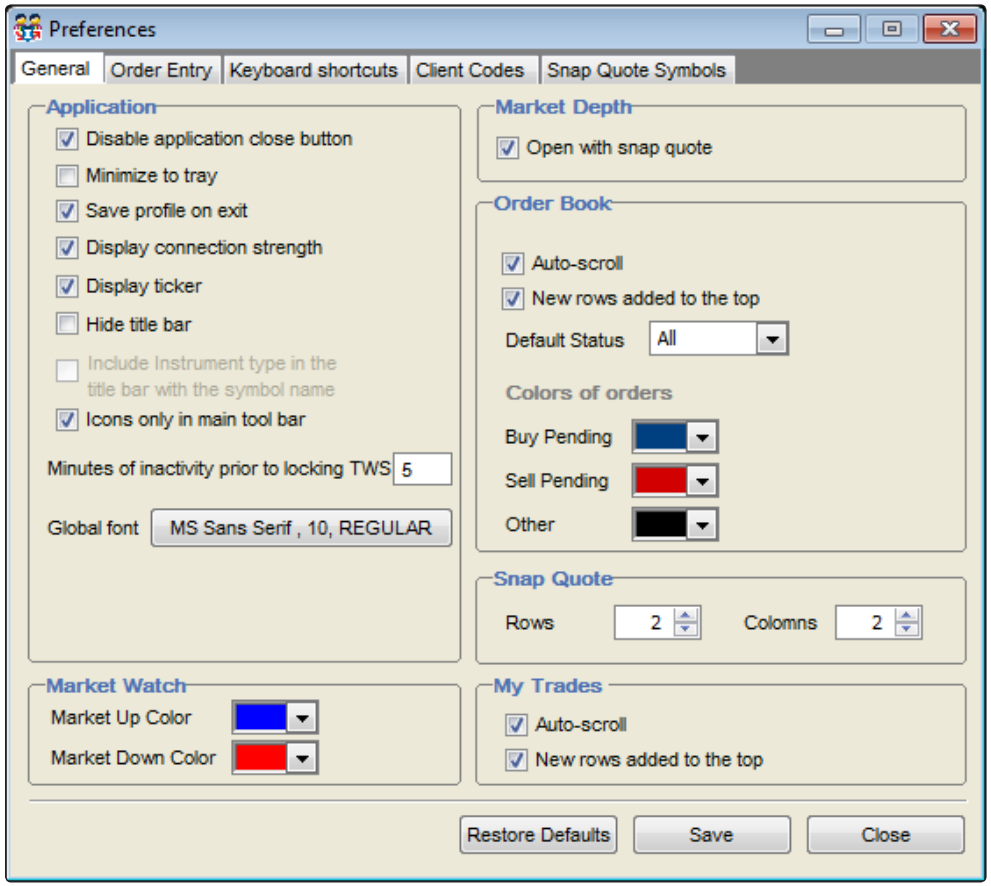
This tab enables the user to configure general preferences that affect the behavior of the Trader application.

Under the General tab the user can configure the following;

Application

Allows the user to change the following general settings across all windows:

- Disable application close button
- Minimize to tray
- Save profile on exit
- Display connection strength
- Display ticker
- Hide title bar
- Icons only in main tool bar
- Global font
- Minutes of Inactivity prior to locking the Software



Market Watch

Allows the user to configure these aspects of the **Market Watch** window:

- Market Up Color
- Market Down Color

Market Depth

Allows the user to configure the **Market Depth** window by specifying;

- Open with snap quote (enable / disable)

Order Book

Allows the user to configure the **Order Book** window by specifying;

- New records added to the Top (enable / disable)
- Auto-scroll (enable / disable)
- Default Status (All / Cancelled / Filled / Open / Pfilled / Rejected)
- Colors of Orders (Buy Pending / Sell Pending / Other)

Snap Quote

Allows the user to configure the **Snap Quote** window by specifying;

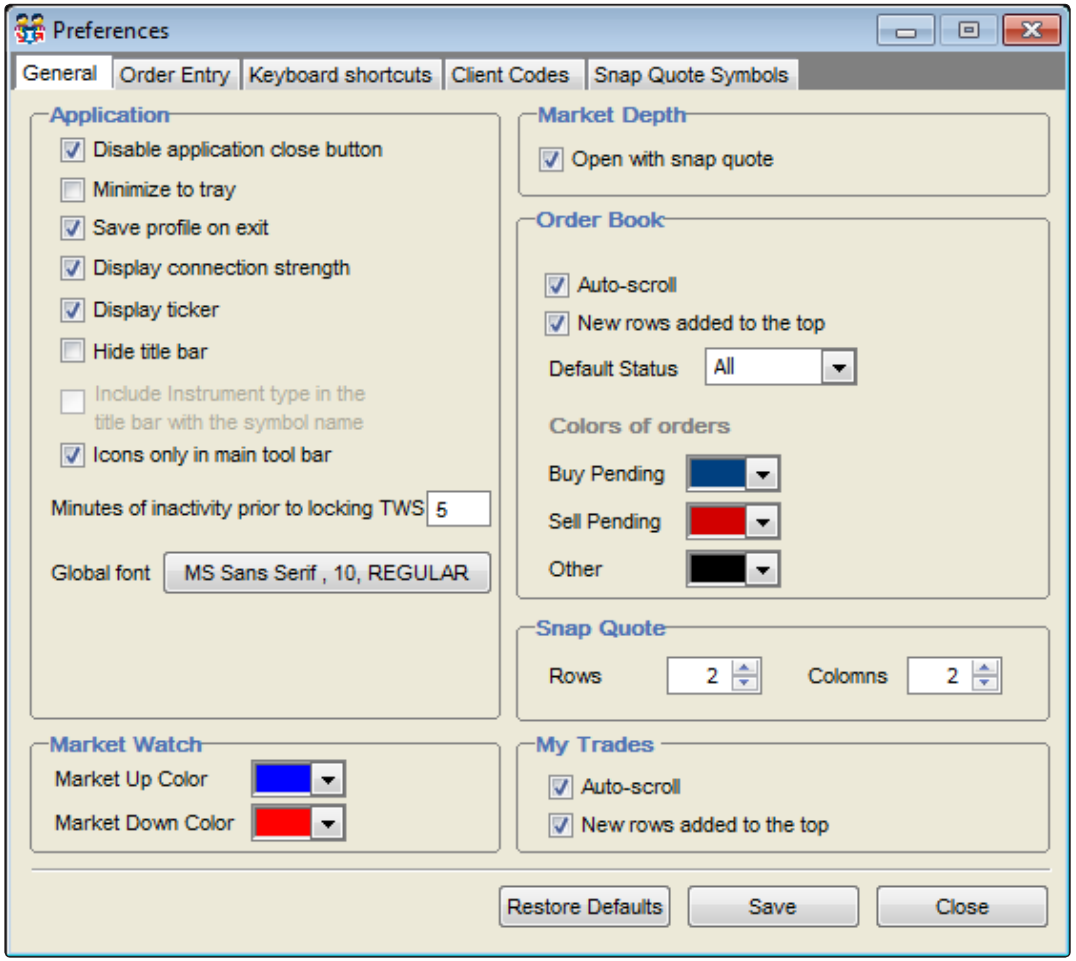
- Number of Rows
- Number of Columns

The user can configure up to twenty (20) windows in the **Snap Quote** window.

My Trades

Allows the user to configure the **My Trades** window by specifying;

- Auto-scroll (enable / disable)
- New rows added to the top (enable / disable)



Note:
The *Auto Scroll* option can also be enabled and disabled by right-clicking on individual windows and selecting the option from the displayed menu.

Order Entry Preferences

This tab allows the user to change settings related to order entry

Order Confirmation

- New Order
- Order Amendment
- Market Order
- Order Cancellation
- Client Code Modification

Quick Lots

- Sets the user defined quantities for each **Quick Lots** button

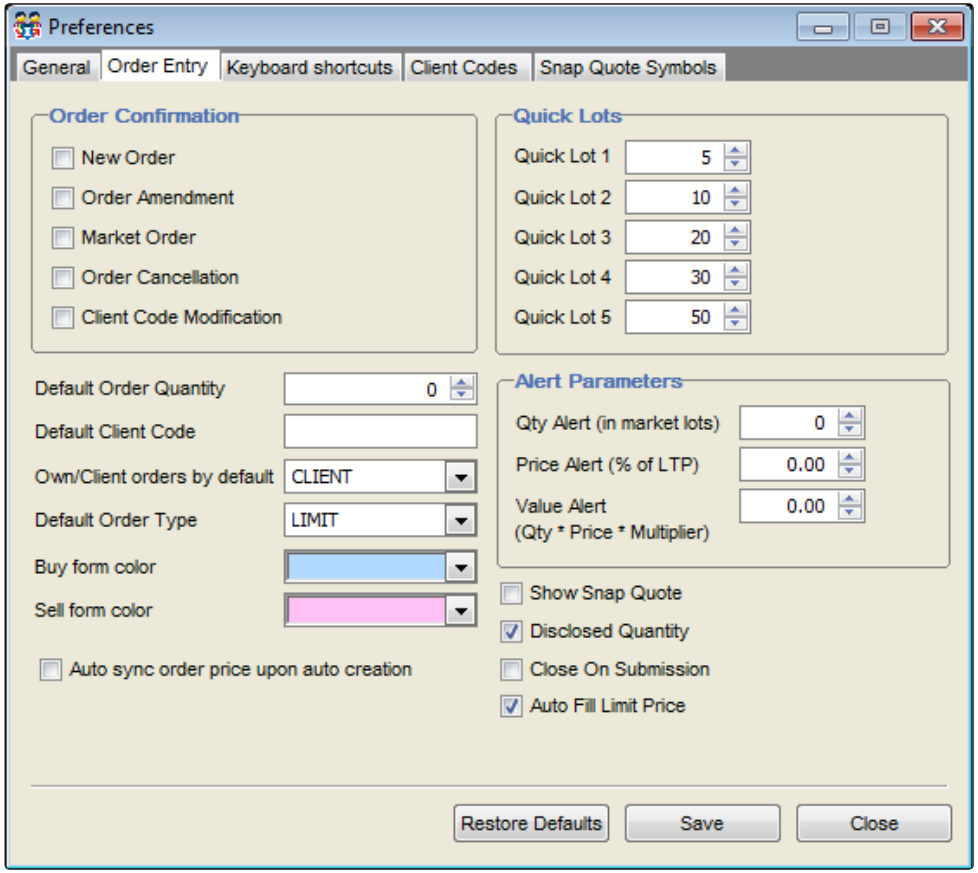
Other

- Default Order Quantity
- Own/Client orders by default
- Default Order Type
- Buy form color
- Sell form color
- Close on Submission

Alert Parameters

Allows the user to specify parameters for the following:

- Quantity Alert (in market lots)
- Price Alert (percentage of LTP)
- Value Alert (Quantity x Price)



Keyboard Shortcuts

This tab allows users to change the default shortcut keys which allow them to access application windows and perform certain window-specific functions.

To specify a hot key for a window or a functionality:

1. Select the classification from the drop-down selector.
2. Select the function.
3. Click in the **Key** column and key in the desired shortcut sequence. (eg: *Ctrl+D*).
4. Click the *Save* button.
5. Clicking the *Restore Defaults* button will reset all shortcut keys to the default values.
6. Select a function and click the *Delete* button to clear the **Key** field.

General

- Shortcut keys can be defined for opening the main windows of the application.

Application

- Allows the user to define shortcut keys for basic application operations.

Active Window

- Shortcut keys can be defined to access the attributes of the currently active window.

Manage Users

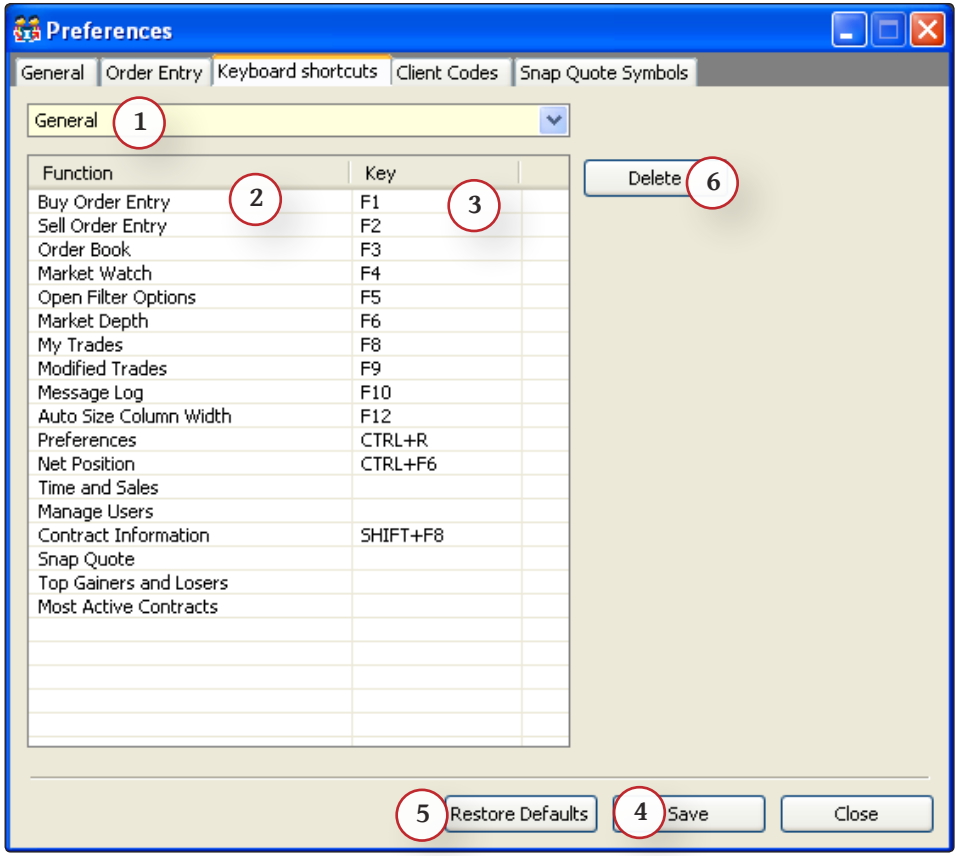
- Allows the user to define shortcut keys for **Manage Users** window functions.

Market Watch

- Allows the user to define shortcut keys for **Market Watch** window functions.

Order Book

- Allows the user to define shortcut keys for **Order Book** window functions.



Client Codes/Snap Quote Symbols

Client Codes

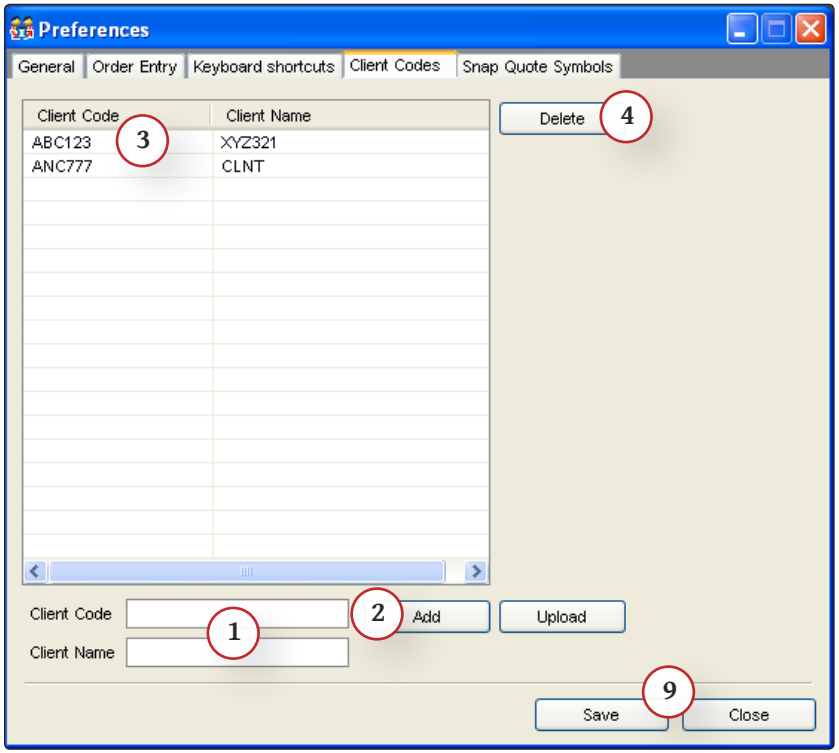
This tab allows users to define frequently used Client Codes and make them appear in the drop-down list on the **Order Entry** window. Users may also Upload Client Code data saved as CSV files.

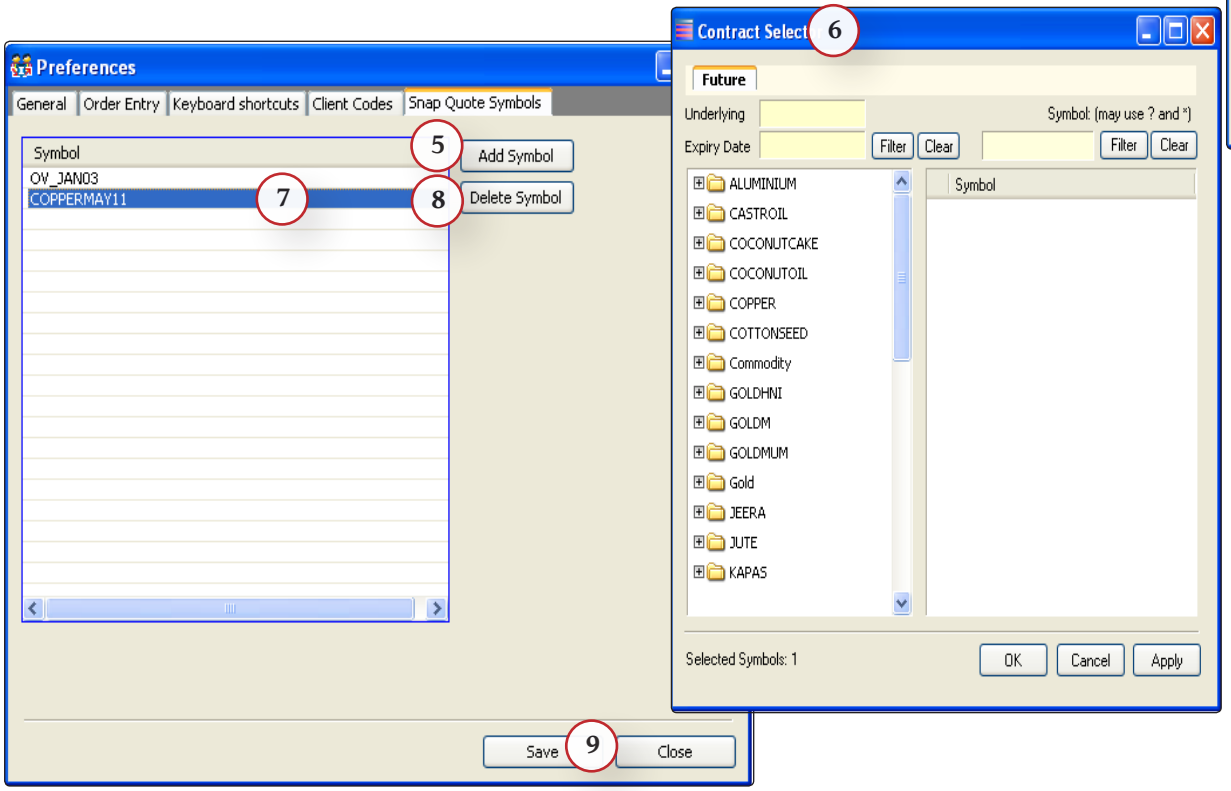
To add a new Client Code:

1. Fill the **Client Code** field and enter the **Client Name**.
2. Click the *Add* button.

To delete a Client Code:

3. Select the Client Code to be deleted
4. Click the *Delete* button.





This adds instruments to be displayed on the **Snap Quote** window.

To add a symbol:

5. Click the *Add Symbol* button.
6. This will display the **Contract Selector** window. Select the required instrument from this window. For more information on the **Contract Selector** window, click *here*.

To delete a symbol:

7. Select the symbol to be deleted by clicking on it.
8. Click the *Delete* button.
9. Click the *Save* button to save all changes.

Snap Quote Symbols

Concepts

The Concepts section defines all concepts used within the ACE Trader Application and this manual.

Index of Concepts

This section lists and describes concepts used in the **ACE Trader** Application.

Concept	Description
MBO (Market By Order)	Publishes the following real-time data for each *order*: ▪ Instrument ▪ Price ▪ Number of contracts (i.e. – quantity) ▪ Side
MBP (Market By Price)	Displays the following real-time data for each *price point*: ▪ Instrument ▪ Price ▪ Number of contracts (i.e. – quantity) ▪ Number of order (i.e. splits) ▪ Side
TIF (Time In Force)/Validity	The types of validities which can be specified for an order. These are: ▪ AON - All or None orders ▪ Day - Day orders ▪ GTC - Good Till Cancel orders ▪ GTD - Good Till Date orders ▪ IOC - Immediate or Cancel orders ▪ GTT - Good Till Time orders

Orders

This chapter gives a detailed description of the Order Entry window and order entry functionality.

Order Entry Window

The **Order Entry** window is the primary order entry window for all users of the **ACE Trader** workstation.

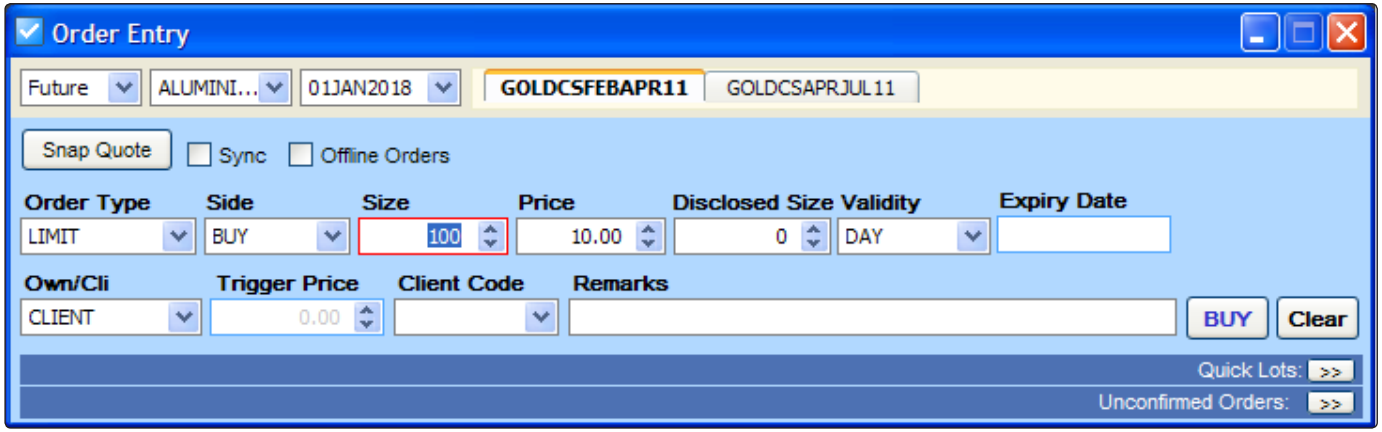
It consists of two main views; i.e. the Summary View (shown below) and the Advanced Options View. All basic order entry options will be available in the Summary View.

Before an instrument is selected, the **Order Entry** window defaults to a grey window with inactive fields. Once an instrument has been selected, the contents of the fields can be edited and the window will change colour based on the **Side** selected.

Getting Started

Use one of the following methods:

- Click the New Order button (shown here)
- Select **Transactions > Order Entry** on the menu bar
- Use the hot key defined in the Preferences window



Note:

- Double-clicking on any of the following in the **Market Watch** window will populate the window based on the price source clicked:
- Best bid price
- Best bid size
- Best offer price
- Best offer size
- Any other column in the window (which will associate the window with the last traded price)
- Double-clicking on any of the following on the **Snap Quotes** window will populate the window based on the price source clicked:
- Best bid price
- Best offer price
- Last trade price

Field Descriptions

Instrument Type, Underlying Instrument, Order Type, Side, Size, Validity

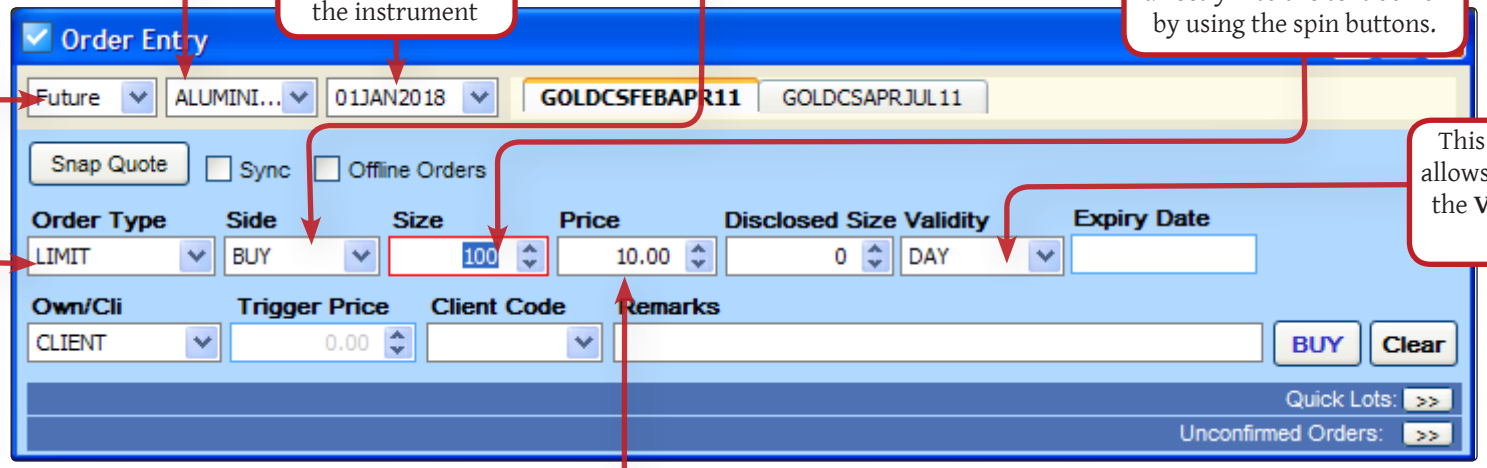
The user may select the required **Underlying Instrument** from this drop-down list. After selecting the instrument (and Expiry Date, if applicable), press the *Enter* key to accept and open a new tab. Other fields will be inactive and cannot be edited until an instrument has been selected.

The **Side** selection drop-down contains the values **Buy** and **Sell.** Clicking the drop-down at any time will enable the user to switch between modes. Depending on the side selected, the window will change color. The default color is blue for BUY and red for SELL. For more details refer the section on *Order Entry Preferences* in the chapter on User Preferences.

This control allows the user to specify the **Order Size** by typing the quantity directly into the text box or by using the spin buttons.

Expiry Date of the instrument

The user may select the **Instrument type** from this drop-down list.



This drop-down menu allows the user to specify the **Validity** (TIF) of an order.

The **Order Type** drop-down list contains the following values:

- Limit
- Market
- Stop
- Stop limit
- MIT
- MIT limit

If the value Market or Stop is selected, the price field is disabled.

Use the **Price Entry** control to enter or modify the price for a new order by typing the price directly into the **Price Entry** text-box or by using the **Price Entry** spin buttons.

Available Options for Validity

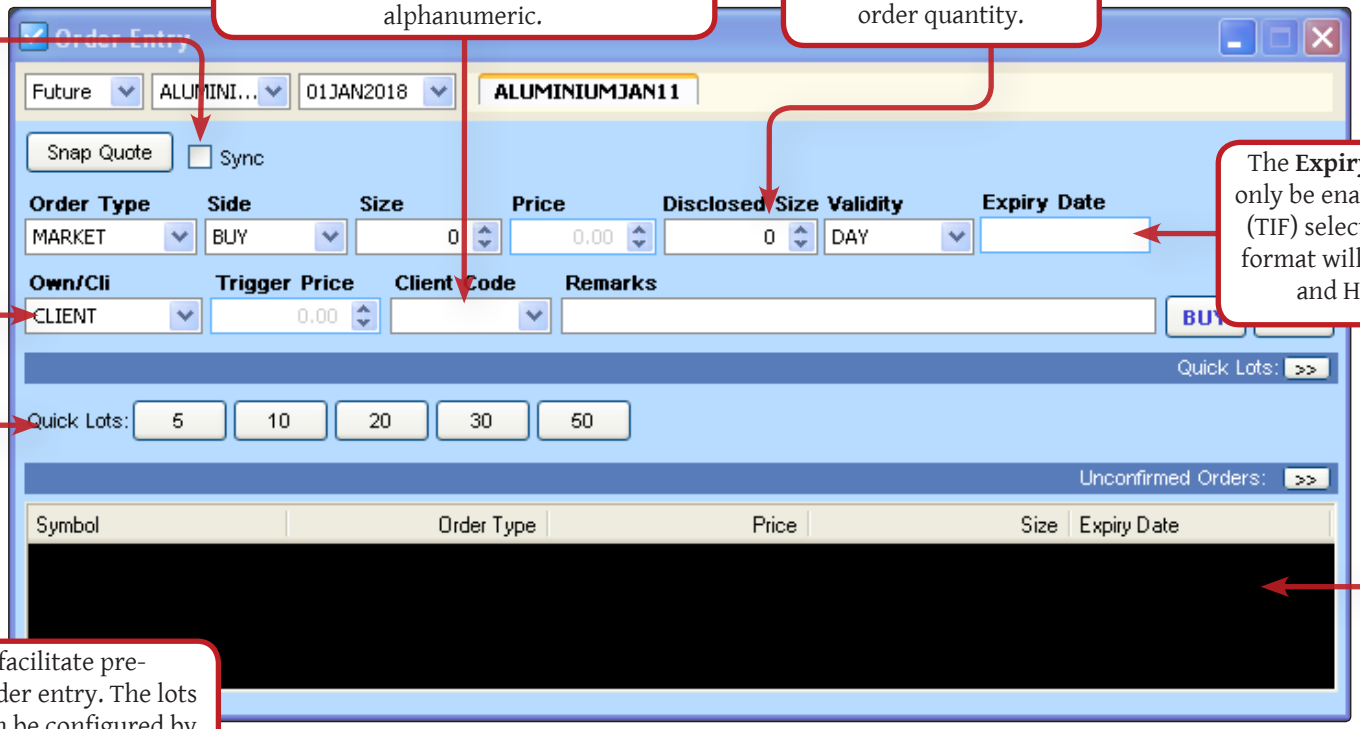
1. **Day (Day Orders)** - Day orders will expire at the end of trading on the day they are submitted
2. **Good Till Cancel (GTC)** - GTC orders will be valid until cancelled by you.
3. **Good Till Date (GTD)** - **GTD** orders will expire at the end of trading on the day specified by you
4. **Immediate or Cancel (IOC)** - An order that will be filled as much as possible on receipt with the remainder immediately expiring
5. **All Or None (AON)** - AON orders will execute completely or wont execute at all.

Sync, Own/Cli, Client Code, Disclosed Size, Expiry Date/Time, Quick Lots

Synchronizes the window with a price source. For example, selecting this check box while the Buy side is selected synchronizes the window with the *Best Offer* price for that symbol.

The **Client Code** can be specified here, either by selecting the pre-defined Client Code from the drop-down list (see *User Preferences - Client Codes*), or by entering it here. The contents of this field must be alphanumeric.

The **Disclosed Size** indicates the quantity to be visible out of the total order quantity.



The **Expiry Date/Time** field will only be enabled when the **Validity** (TIF) selected is GTD or GTT. The format will be DD:MM:YY for GTD and HH:MM:SS for GTT.

Identifies the 'Owner' / 'Client' of the order – when submitting orders on behalf of traders within a group (node) or within the firm.

This option enables the user to view the recent orders placed that have not reached the Exchange, although they have left the Trader front-end. The orders displayed are not limited to the selected instrument.

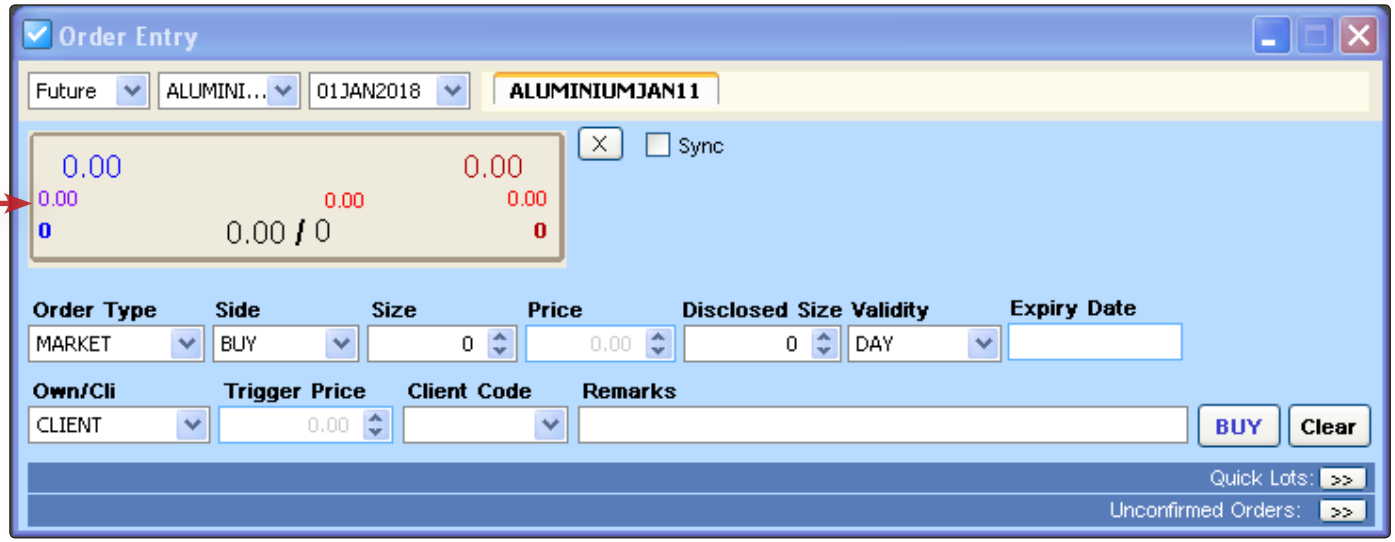
Quick Lots are used to facilitate pre-defined lots selected for order entry. The lots assigned to each button can be configured by the user (see **Order Entry Preferences**). The row of buttons simply replaces the size/visible size entities for the order. To update the fields, select the field and then click the relevant **Quick Lots** button.

Snap Quote

A snap quote can be invoked within the order entry form by clicking the Snap Quote button.

The snap quote displays information relating to the selected instrument. This will include the following information:

- Best Buy Price
- Best Buy Movement
- Best Buy Quantity
- Net Direction
- Best Sell Quantity
- Best Sell Price
- Best Sell Movement
- Last Traded Price
- Last Traded Quantity



Bracket Orders Window

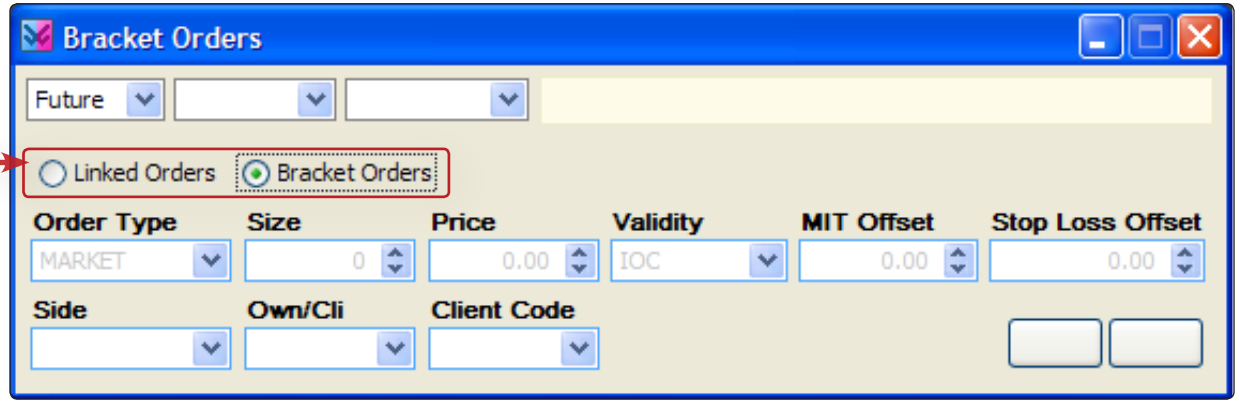
The Bracket Orders window will allow users to submit Bracket Orders and Linked Orders.
Bracket orders are designed to help limit your loss and lock in a profit by *bracketing* an order with two opposite-side orders. A BUY order is bracketed by a high-side sell limit order and a low-side sell stop order. A SELL order is bracketed by a high-side buy stop order and a low side buy limit order.

Getting Started

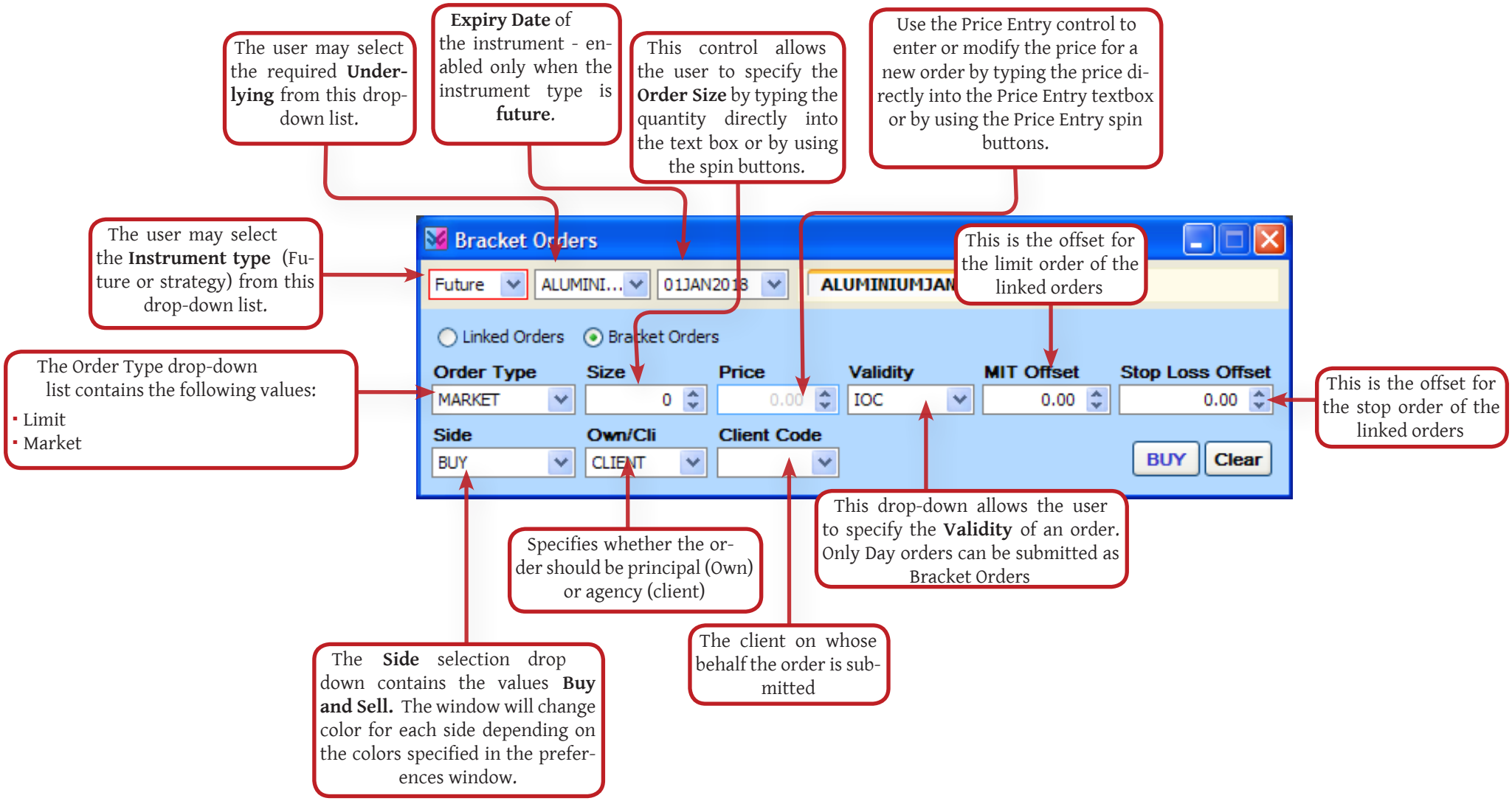
To open the Bracket Order window:

- Click the Bracket Order button (shown here)
- Select **Transactions > Bracket Orders** on the menu bar
- Use the hot key defined in the Preferences window

Depending on the radio button selected, the user has the option to submit either a bracket order or a linked order



Bracket Order Window Field Definitions


The user may select the required **Underlying** from this drop-down list.
Expiry Date of the instrument - enabled only when the instrument type is **future**.
This control allows the user to specify the **Order Size** by typing the quantity directly into the text box or by using the spin buttons.
Use the Price Entry control to enter or modify the price for a new order by typing the price directly into the Price Entry textbox or by using the Price Entry spin buttons.
The user may select the **Instrument type** (Future or strategy) from this drop-down list.
Bracket Orders
Future
ALUMINI...
01JAN2018
ALUMINIUMJAN
This is the offset for the limit order of the linked orders
Linked Orders
Bracket Orders
Order Type
Size
Price
Validity
MIT Offset
Stop Loss Offset
MARKET
0
0.00
IOC
0.00
0.00
This is the offset for the stop order of the linked orders
The Order Type drop-down list contains the following values:
- Limit
- Market
Side
Own/Cli
Client Code
BUY
CLIENT
BUY
Clear
This drop-down allows the user to specify the **Validity** of an order. Only Day orders can be submitted as Bracket Orders
Specifies whether the order should be principal (Own) or agency (client)
The client on whose behalf the order is submitted
The **Side** selection drop down contains the values **Buy and Sell.** The window will change color for each side depending on the colors specified in the preferences window.

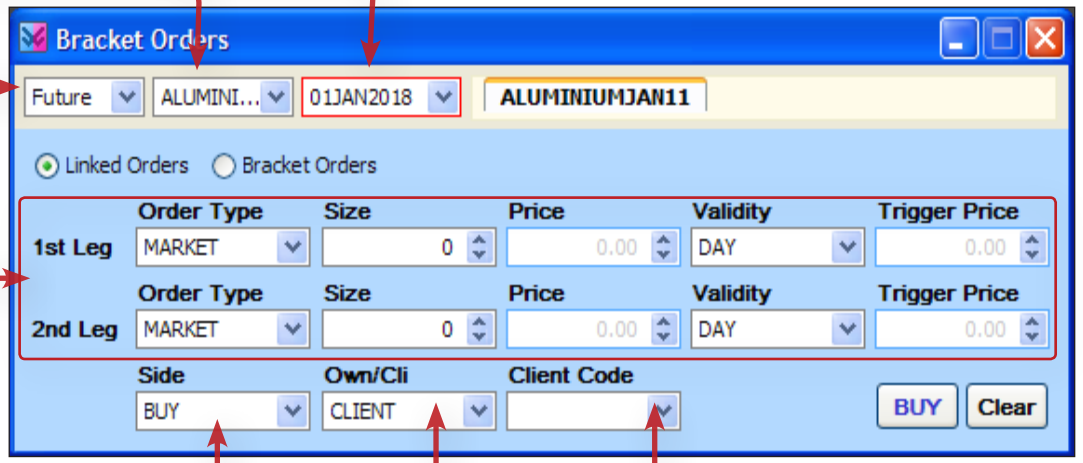
Linked Order Window Field Definitions

The user may select the required **Underlying** from this drop-down list.

Expiry Date of the instrument - enabled only when the instrument type is **future**.

The user may select the **Instrument type** (Future or strategy) from this drop-down list.

The details of the 1st leg and 2nd leg of the linked order can be entered here.



Specifies whether the order should be principal (Own) or agency (client)

The **Side** selection drop down contains the values **Buy and Sell.** The window will change color for each side depending on the colors specified in the preferences window.

The client on whose behalf the order is submitted

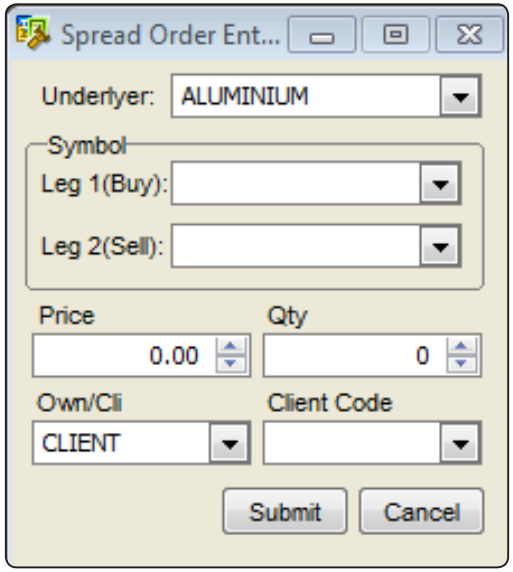
Spread Order Entry Window

The Spread Order Entry window allows a Trader to be able to submit a Buy and a Sell order to two different contracts of the same underlyer at a given spread price. The orders will be generated against the leg instruments based upon the spread price which will seek execution and are linked. The linked orders would be adjusted to the best bid/offer in the individual leg instruments.

Getting Started

To open the Spread Order Entry window:

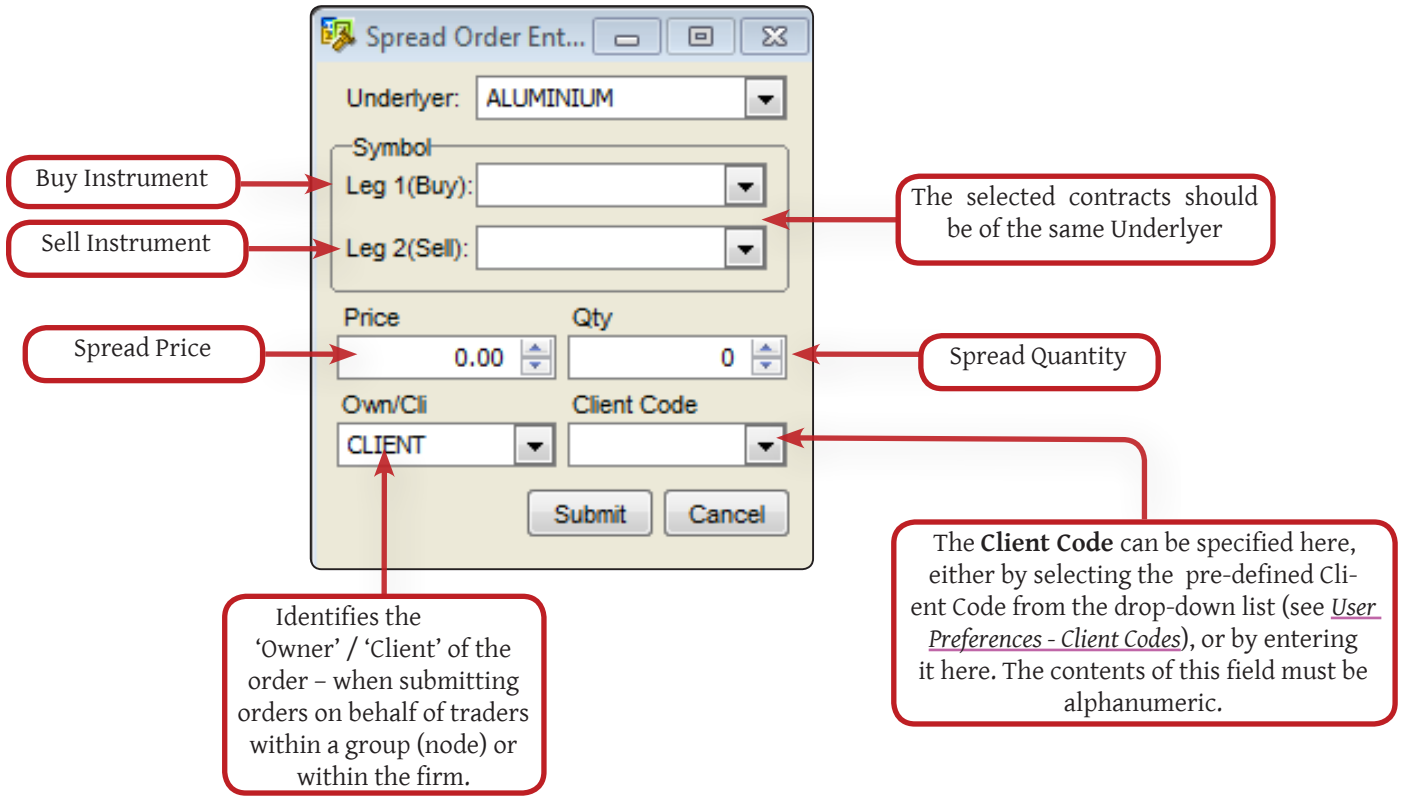
- Click the Spread Order Entry button (shown here)
- Select **Transactions > Spread Order Entry** on the menu bar
- Use the hot key defined in the Preferences window



Note:

The hot key for the Spread Order Entry Window can be defined by the user in the Preferences Window. For more details refer the *Preferences Window - Keyboard Shortcuts* section.

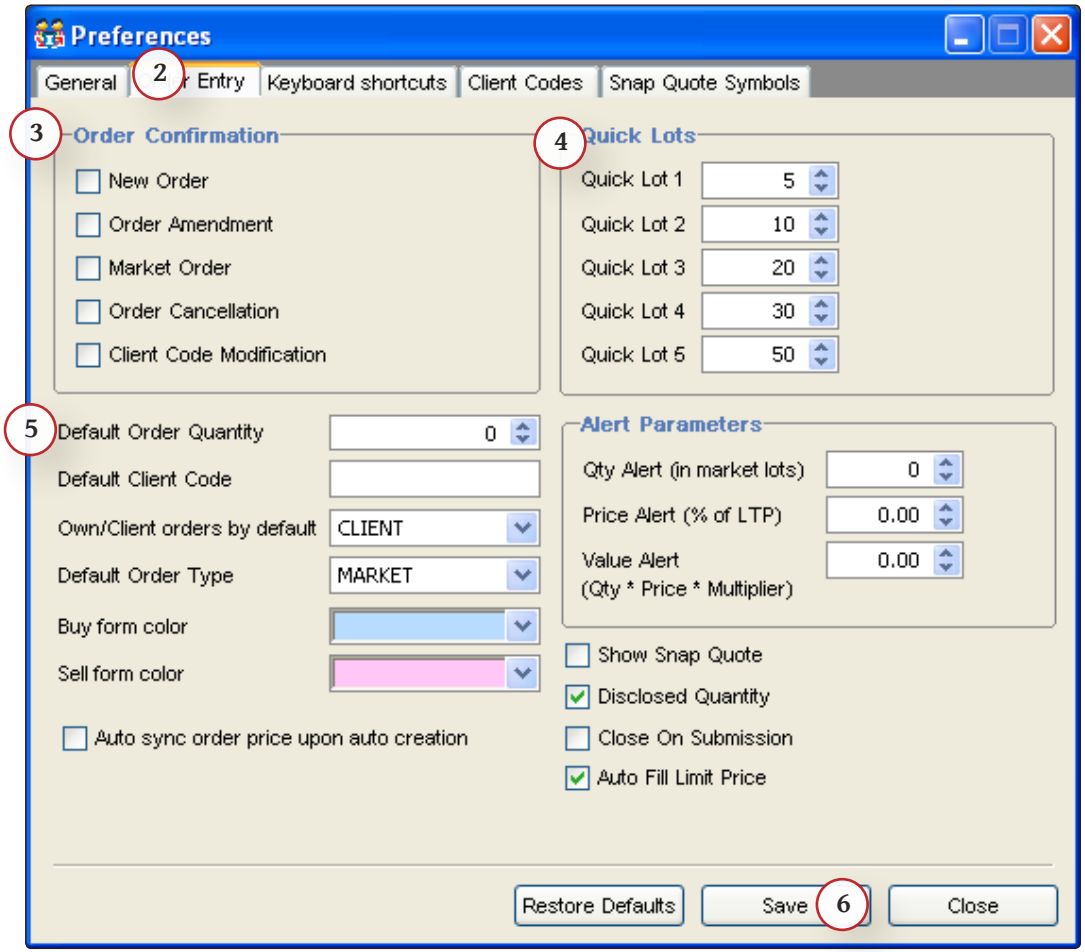
Spread Order Entry Window Field Definitions


Spread Order Ent...
Underlyer:
ALUMINIUM
Symbol
Leg 1(Buy):
Leg 2(Sell):
Price
Qty
0.00
0
Own/Cli
Client Code
CLIENT
Submit
Cancel
Buy Instrument
Sell Instrument
Spread Price
The selected contracts should be of the same Underlyer
Spread Quantity
Identifies the 'Owner' / 'Client' of the order – when submitting orders on behalf of traders within a group (node) or within the firm.
The **Client Code** can be specified here, either by selecting the pre-defined Client Code from the drop-down list (see *User Preferences - Client Codes*), or by entering it here. The contents of this field must be alphanumeric.

Order Entry Preferences

The user can submit orders via the **Order Entry** window. The front-end uses values specified by the user in the **Preferences** window to populate the **Order Entry** window.

1. Open the **Preferences** window as shown *here*.
2. Select the *Order Entry* tab in the **Preferences** window.
3. Select the *Order Confirmation* options - this feature allows the user to chose whether the system initiates a confirmation prompt at the time of executing the following procedures:
   - Submitting orders
   - Amending orders
   - Submitting a Market Order
   - Order Cancellation
   - Client Code Modification
4. Set the lot sizes for *Quick Lots*.
5. Specify other default values for fields.
6. Click *Save*.



To Submit a Regular Order

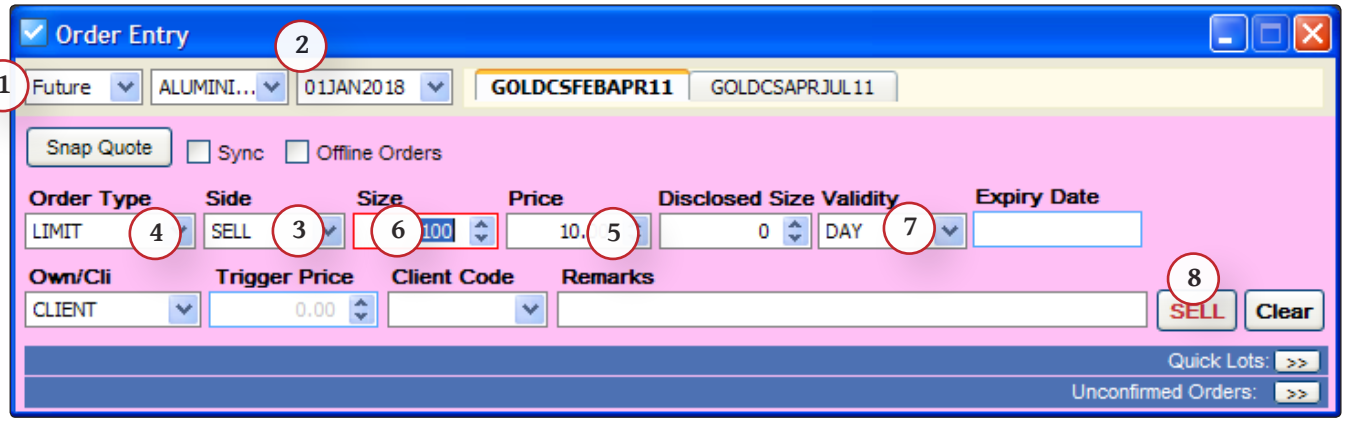
Getting Started

Use one of the following methods:

- Click the New Order button (shown here)
- Select **Transactions > Order Entry** on the menu bar
- Use the hot key defined in the Preferences window

1. Select the required **Instrument Type**
2. If Instrument Type is *Future*: Select the appropriate **Underlying Instrument** and **Expiry Date**
3. Select **Side**: *Buy* or *Sell*
4. Select *Limit* as the **Order Type.**
5. Enter a value in the **Price** field.
6. Enter a value in the **Size** field.
7. Specify the **Validity** as *DAY*.
8. Click the *Buy/Sell* button to submit the order.

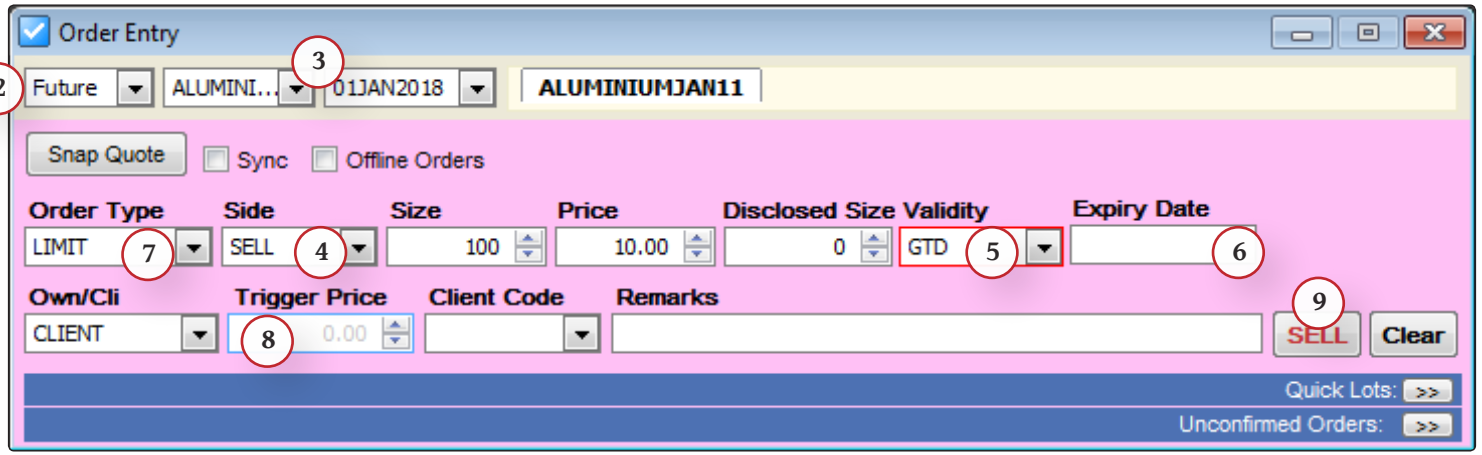
To receive a confirmation prompt when submitting orders, please refer the chapter titled *Order Entry Preferences*.



To Submit a Good Till Date Order

1. Open the **New Order** window as shown *here*.
2. Select the **Instrument Type**
3. If **Instrument Type** is *Future*: Select the **Underlying Instrument** and **Expiry Date**
4. Select **Side**: *Buy/Sell*
5. Select *GTD (Good till Date)* as the **Validity.**
6. Enter the **Expiry Date.**
7. Select an **Order Type.**
8. If the selected order type is a **Stop** or **Stop Limit**, specify a **Trigger Price.**
9. Click the **Buy/Sell** button to submit the order.

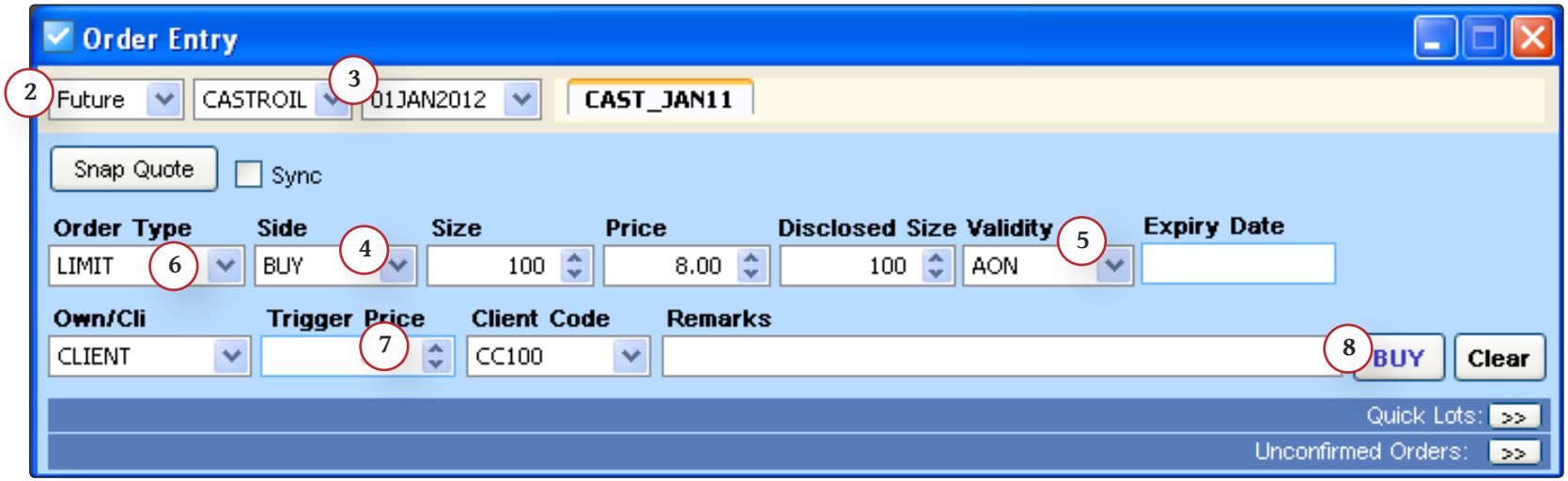
To receive a confirmation prompt when submitting orders, please refer the chapter titled *Order Entry Preferences*.



To Submit an All Or None Order

1. Open the **New Order** window as shown *here*.
2. Select the **Instrument Type**
3. If **Instrument Type** is *Future*: Select the **Underlying Instrument** and **Expiry Date**
4. Select **Side**: *Buy/Sell*
5. Select *AON (All Or None)* as the **Validity.**
6. Select an **Order Type.**
7. If the selected order type is a **Stop** or **Stop Limit** order, specify a **Trigger Price.**
8. Click the **Buy/Sell** button to submit the order.

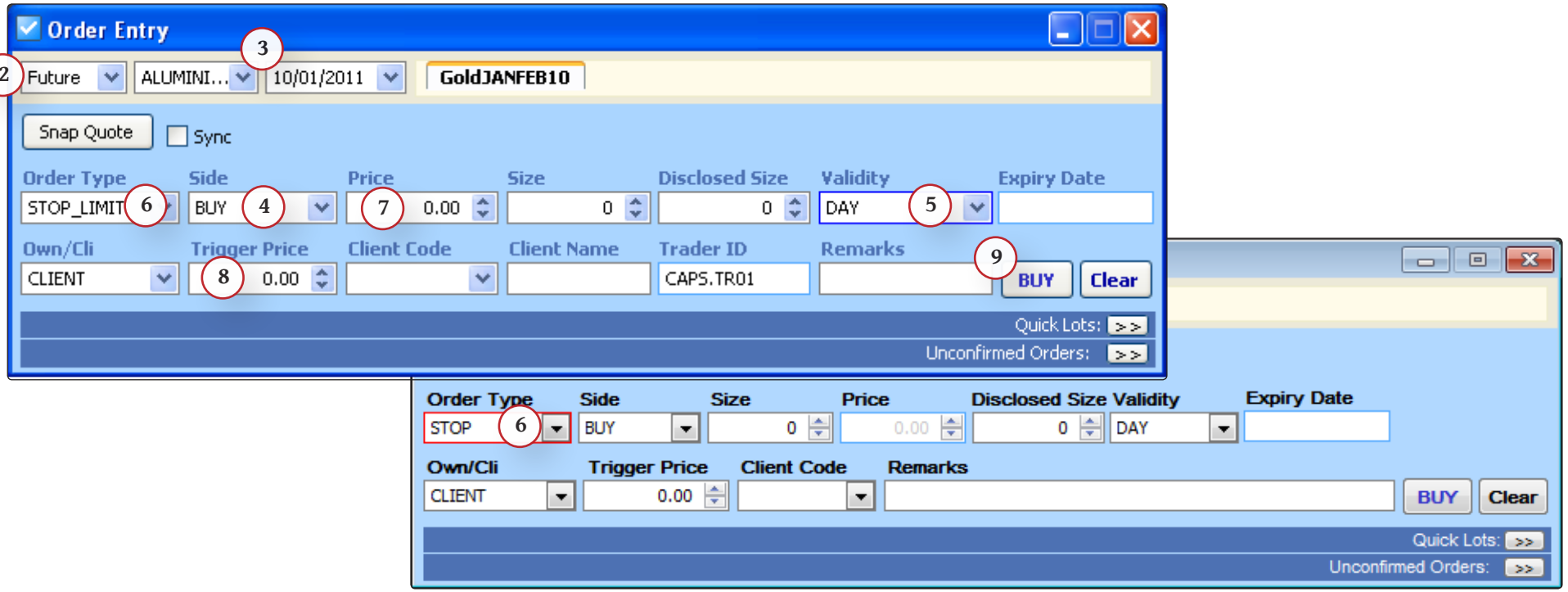
To receive a confirmation prompt when submitting orders, please refer the chapter titled *Order Entry Preferences*.



To Submit a Stop Order

1. Open the **New Order** window as shown *here*.
2. Select the **Instrument Type**
3. If **Instrument Type** is *Future*: Select the **Underlying Instrument** and **Expiry Date**.
4. Select **Side**: *Buy/Sell*
5. Select *Day* as the **Validity.**
6. Select *Stop Limit or Stop* as the **Order Type**.
7. Enter a value in the **Price** field.
8. **Specify a Trigger Price.**
9. Click the *Buy/Sell* button to submit the order.

To receive a confirmation prompt when submitting orders, please refer the chapter titled *Order Entry Preferences*.



Order Management

This chapter describes functionality related to Orders including amending and cancelling Orders.

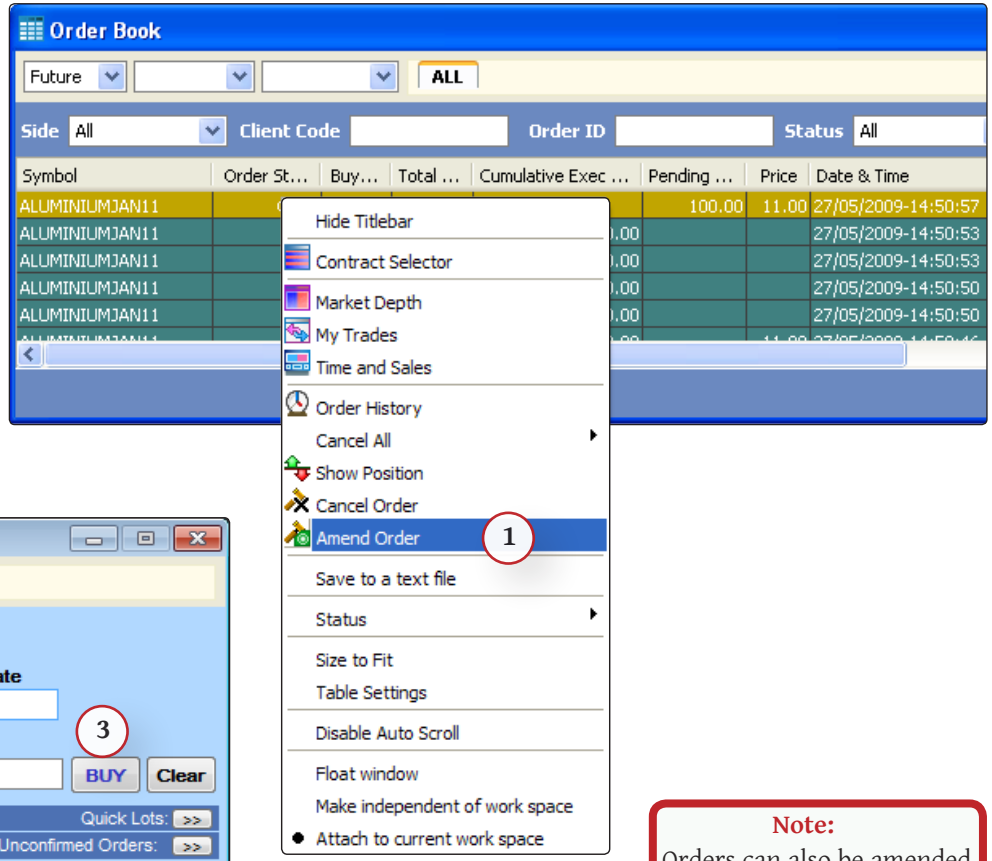
Amending an Order

Getting Started

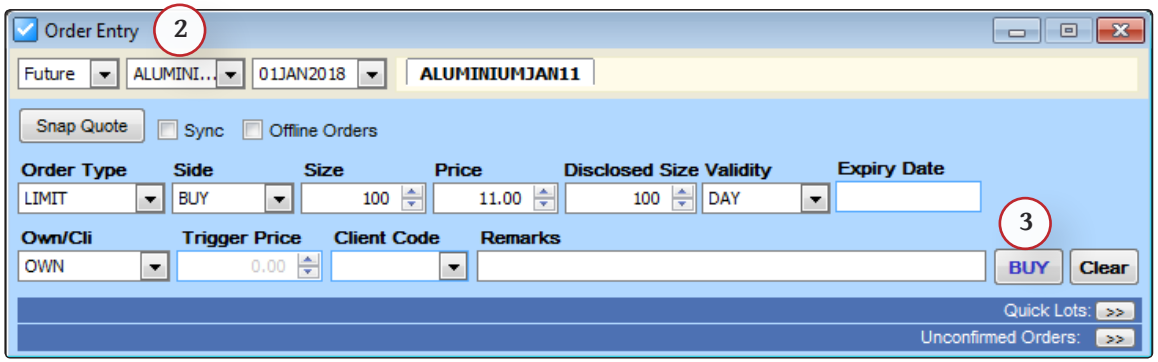
Use one of the following methods:

- Click the Order Book button (shown here)
- Select **Transactions > Order Book** on the menu bar
- Use the hot key defined in the Preferences window

1. Right-click on the order to be amended in the **Order Book** and select the *Amend Order* option.
2. The **Order Entry** window will be displayed for the particular order.
3. Make the required changes and click the *Buy/Sell* button.



To receive a confirmation prompt when amending orders, please refer the chapter titled *Order Entry Preferences*.



Note:
Orders can also be amended through the Order Book in the same manner.

Cancelling an Order

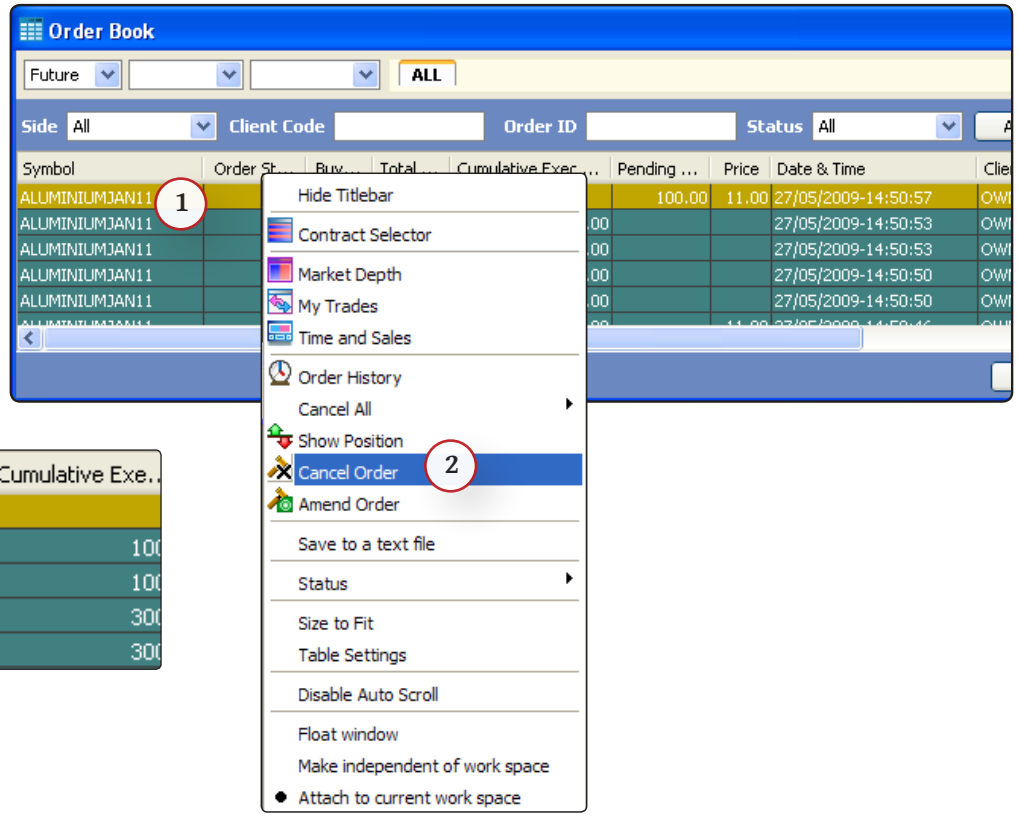
Getting Started

Use one of the following methods:

- Click the Order Book button (shown here)
- Select **Transactions > Order Book** on the menu bar
- Use the hot key defined in the Preferences window

1. Right-click on the order to be cancelled in the **Order Book**.
2. Select the *Cancel Order* option from the right-click menu.
3. The **Order Status** of that order will change to *Cancelled*.

To receive a confirmation prompt when cancelling orders, please refer the chapter titled *Order Entry Preferences*.



Note:
Orders can also be cancelled through the Order Book in the same manner.

Mass Order Cancellation

Getting Started

Use one of the following methods:

- Click the Order Book button (shown here)
- Select **Transactions > Order Book** on the menu bar
- Use the hot key defined in the Preferences window

1. Right-click on any order in the **Order Book**.
2. Select the *Cancel All* option.

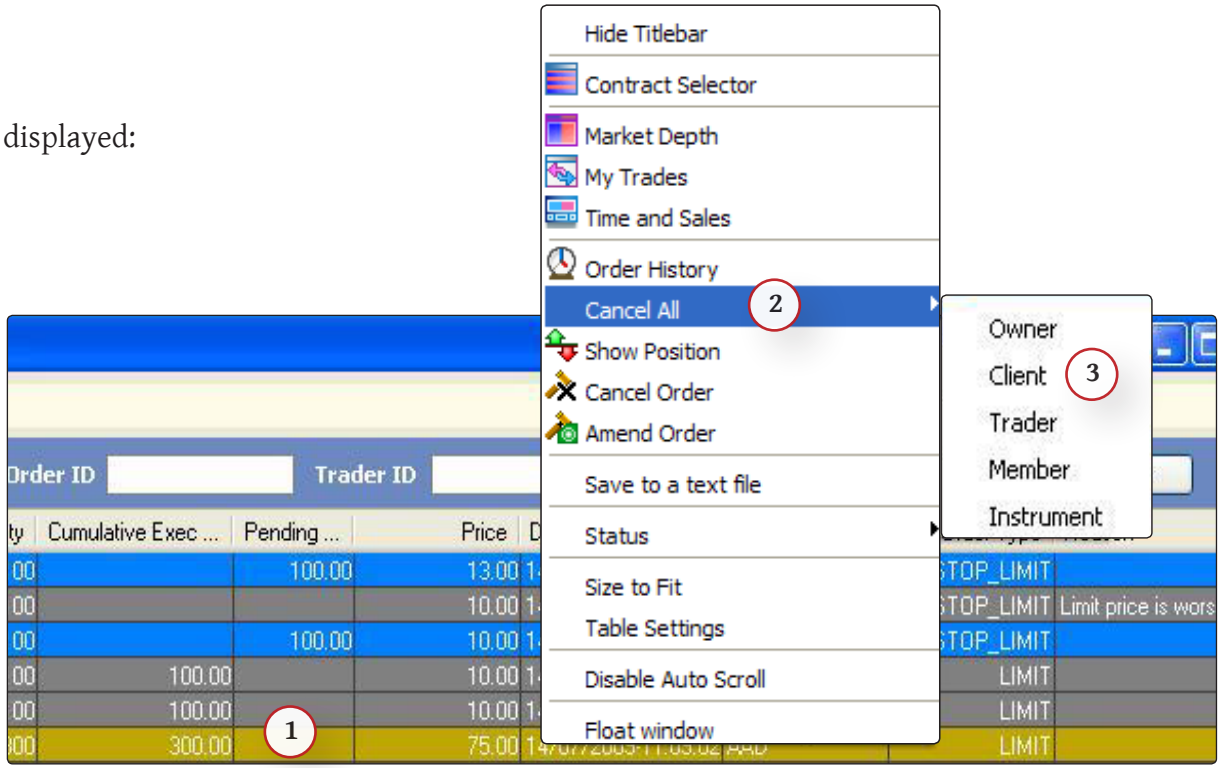
   In Trader view, the sub-menu will display the following mass cancellation options:

   - Owner
   - Instrument

   In Trader Admin view, the following additional options are displayed:

   - Client
   - Trader
   - Member
3. Select the required option.
4. All orders under the selection will be cancelled.

To receive a confirmation prompt when cancelling orders, please refer the chapter titled *Order Entry Preferences*.

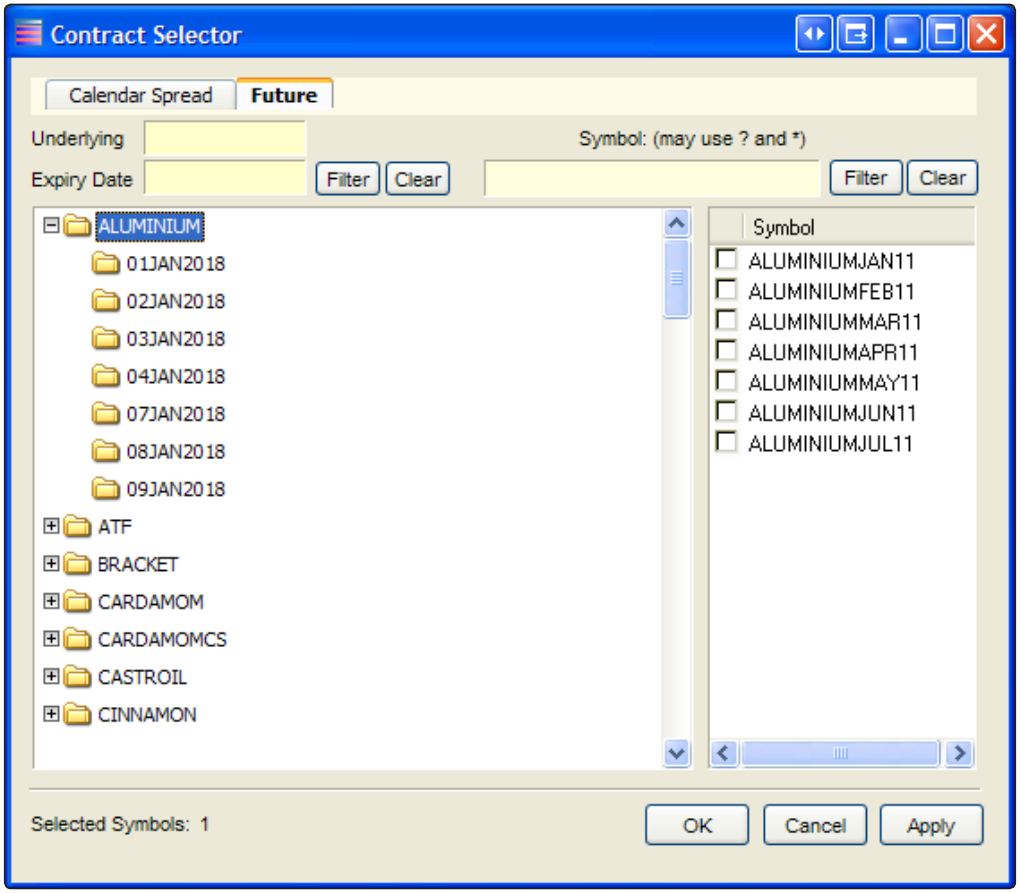


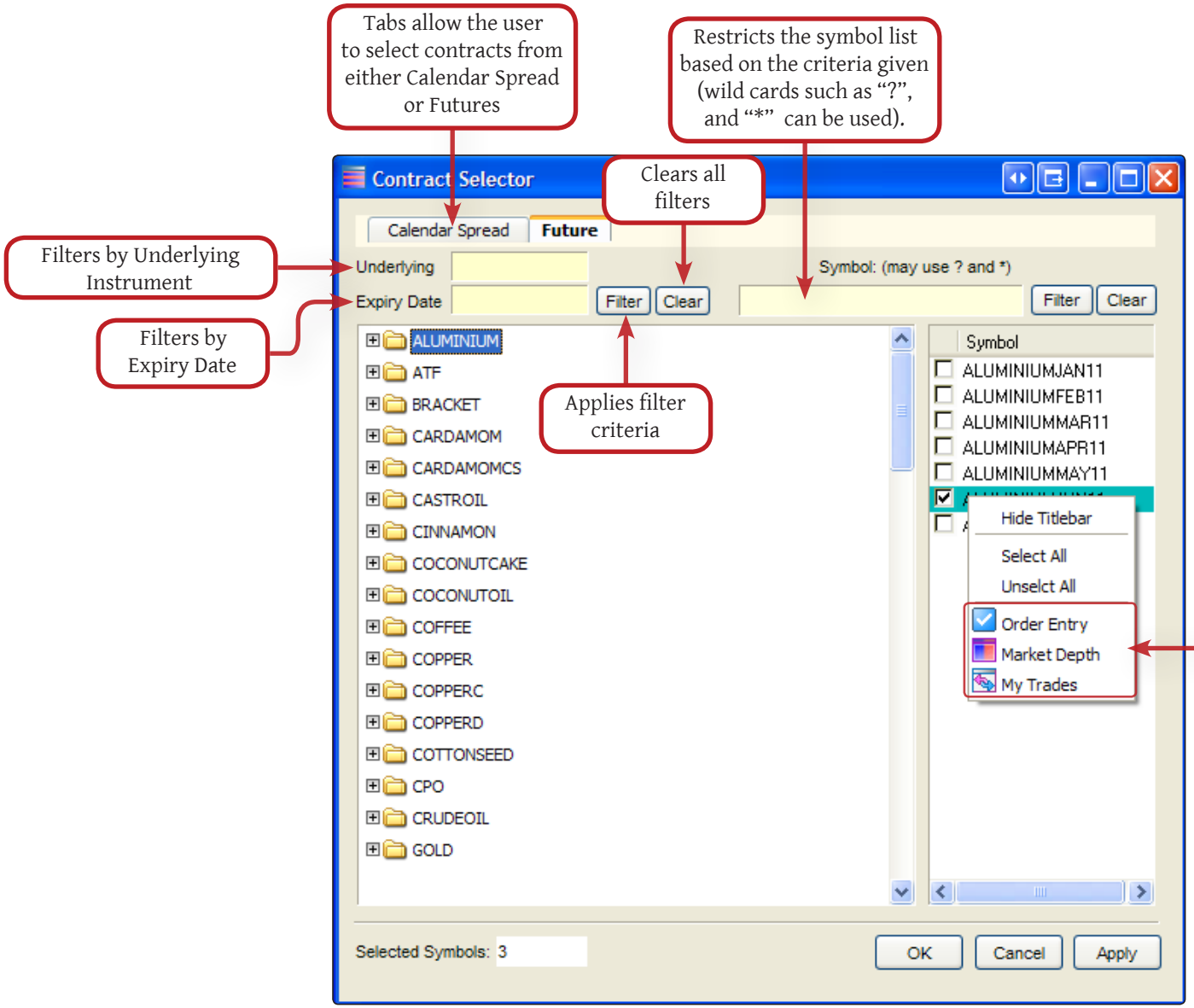
Contracts

This chapter describes the windows pertaining to contracts.

Contract Selector Window

As the number of tradeable symbols is quite large, the **Contract Selector** is a quick means of locating required symbols. It can be invoked through the right-click menus in the **Order Entry**, **Order Book**, **My Trades**, **Market Depth**, **Time and Sales** and **Snap Quote** windows. Alternatively, a hotkey for the **Contract Selector** window can be specified in the **User Preferences** window.





The following options are available for the selected symbol via the right-click menu:

1. Open a new Order Entry window
2. Open the Market Depth window
3. Open the My Trades window

The windows will be populated based on data for that instrument.

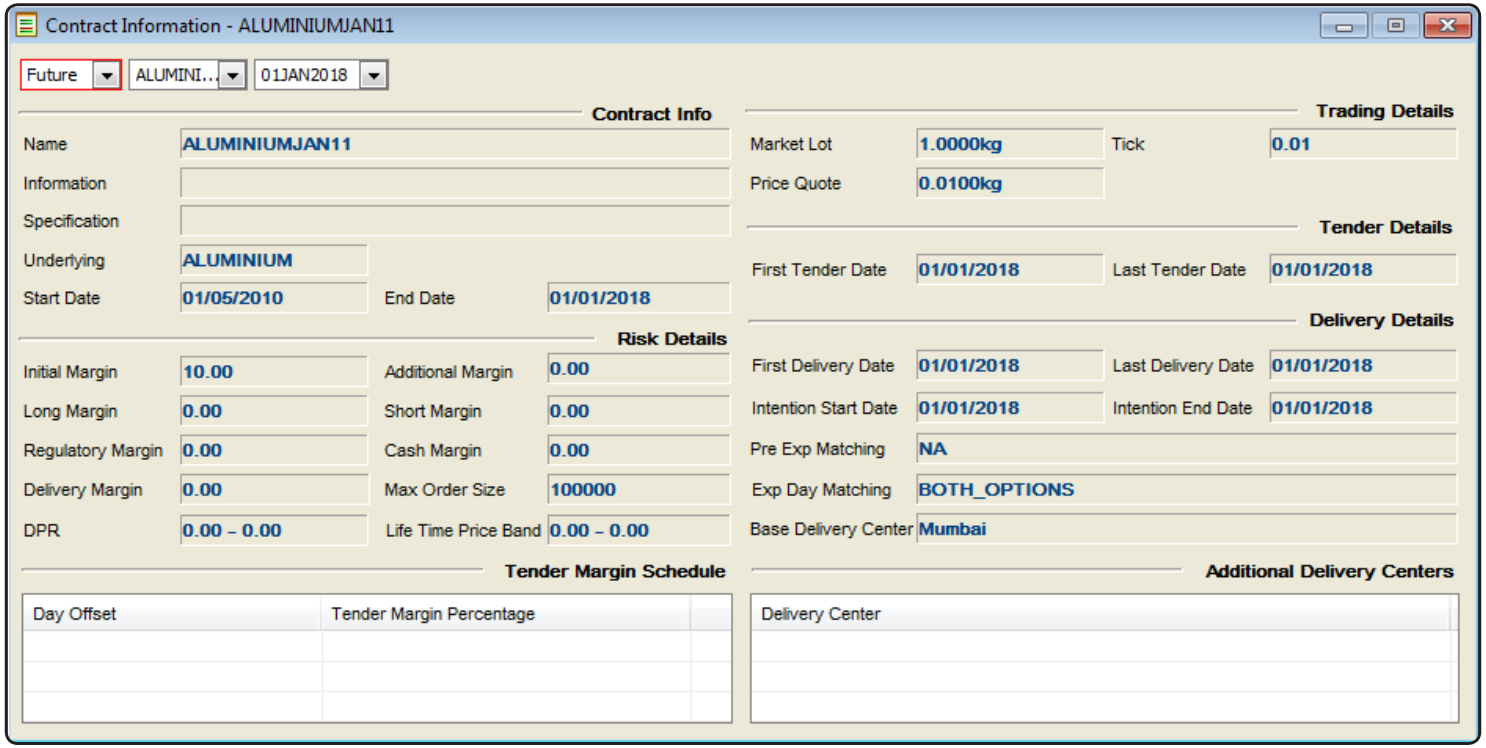
Contract Information Window

This window provides the means where a trader may view all the information relating to a contract selected by him.

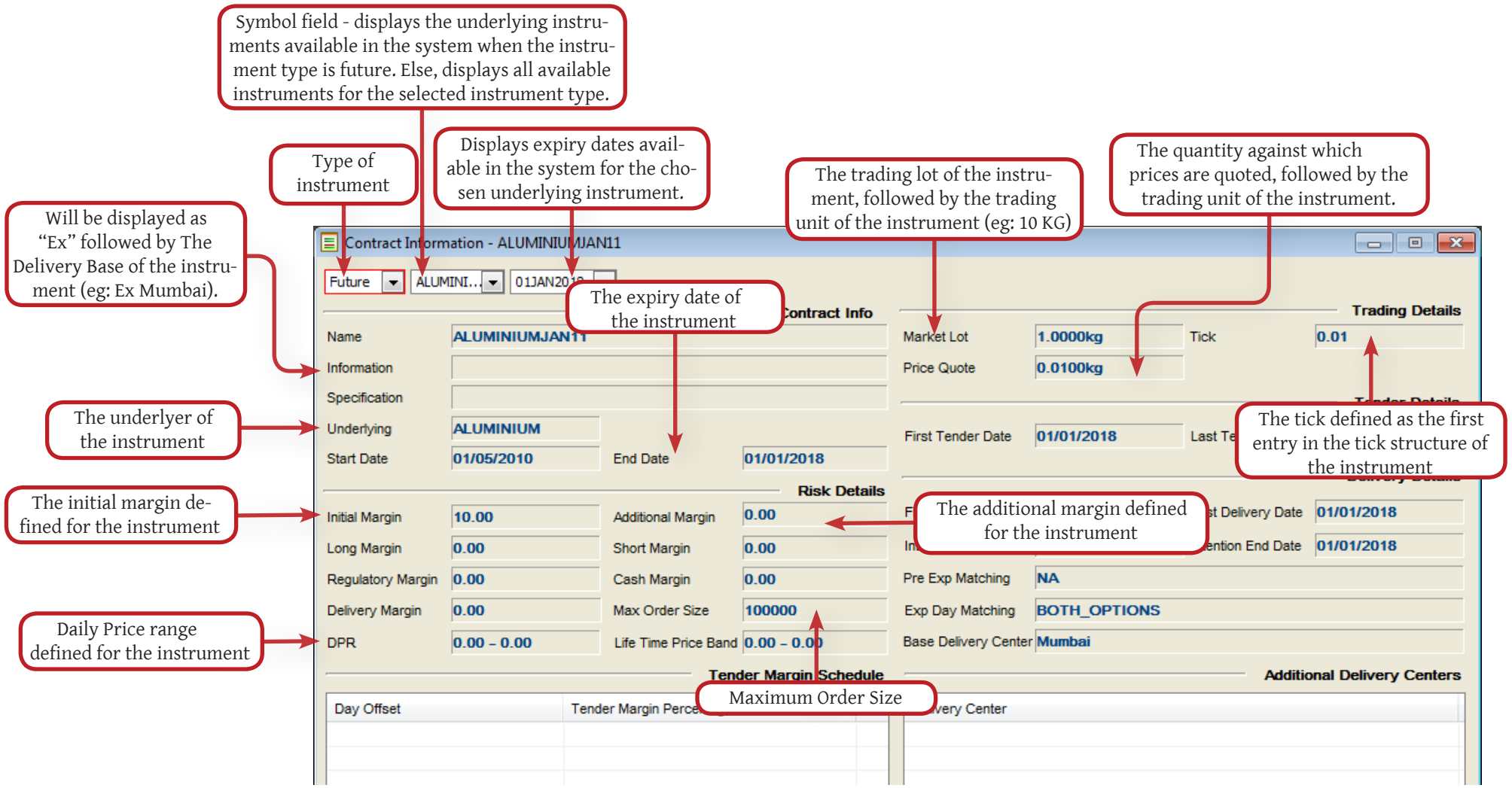
Getting Started

Use one of the following methods:

- Click the Contract Information button (shown here)
- Select **Contract > Contract Information** from the menu bar
- Use the hot key defined in the Preferences window



Default Fields



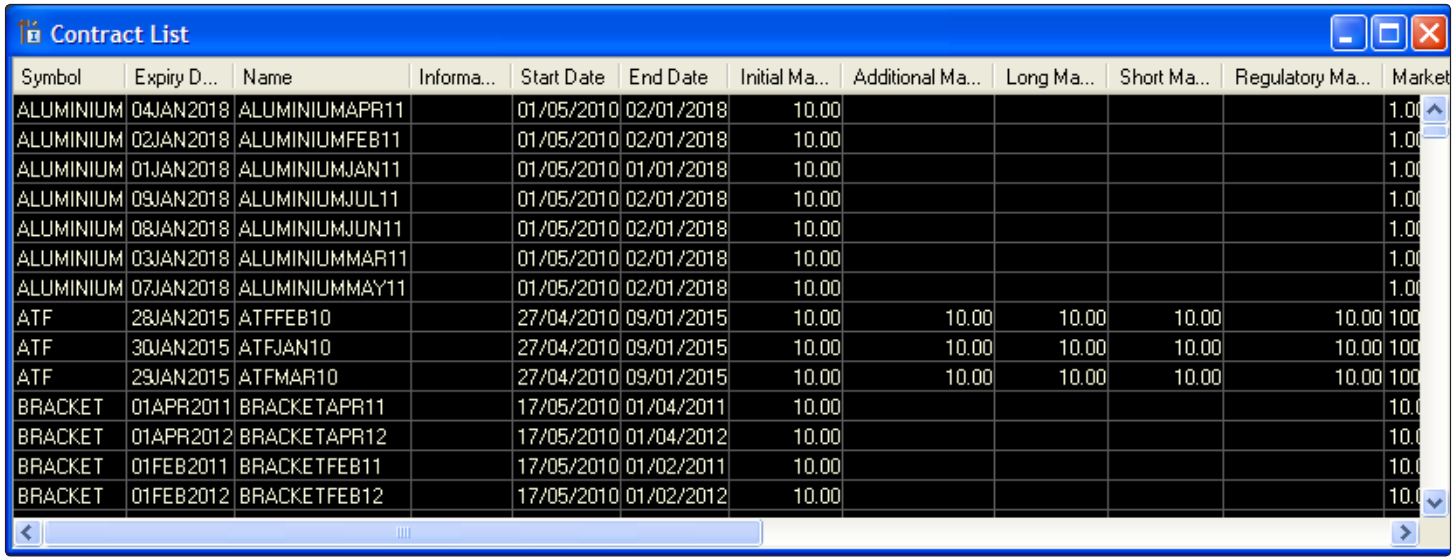
Contract List Window

The **Contract List** window contains the same details found in the **Contract Information** window, but for all the instruments at the same time. This allows a user to carry out comparisons across instruments with reference to instrument-related details.

Getting Started

Use one of the following methods:

- Click the Contract List button (shown here)
- Select **Contract > Contract List** from the menu bar
- Use the hot key defined in the Preferences window



Contract List

Symbol	Expiry D...	Name	Informa...	Start Date	End Date	Initial Ma...	Additional Ma...	Long Ma...	Short Ma...	Regulatory Ma...	Market
ALUMINIUM	04JAN2018	ALUMINIUMAPR11		01/05/2010	02/01/2018	10.00					1.0
ALUMINIUM	02JAN2018	ALUMINIUMFEB11		01/05/2010	02/01/2018	10.00					1.0
ALUMINIUM	01JAN2018	ALUMINIUMJAN11		01/05/2010	01/01/2018	10.00					1.0
ALUMINIUM	09JAN2018	ALUMINIUMJUL11		01/05/2010	02/01/2018	10.00					1.0
ALUMINIUM	08JAN2018	ALUMINIUMJUN11		01/05/2010	02/01/2018	10.00					1.0
ALUMINIUM	03JAN2018	ALUMINIUMMAR11		01/05/2010	02/01/2018	10.00					1.0
ALUMINIUM	07JAN2018	ALUMINIUMMAY11		01/05/2010	02/01/2018	10.00					1.0
ATF	28JAN2015	ATFFEB10		27/04/2010	09/01/2015	10.00	10.00	10.00	10.00	10.00	100
ATF	30JAN2015	ATFJAN10		27/04/2010	09/01/2015	10.00	10.00	10.00	10.00	10.00	100
ATF	29JAN2015	ATFMAR10		27/04/2010	09/01/2015	10.00	10.00	10.00	10.00	10.00	100
BRACKET	01APR2011	BRACKETAPR11		17/05/2010	01/04/2011	10.00					10.0
BRACKET	01APR2012	BRACKETAPR12		17/05/2010	01/04/2012	10.00					10.0
BRACKET	01FEB2011	BRACKETFEB11		17/05/2010	01/02/2011	10.00					10.0
BRACKET	01FEB2012	BRACKETFEB12		17/05/2010	01/02/2012	10.00					10.0

Default Fields

The underly-ing of the instrument
The instrument ID
The first trading date of the instrument
The initial margin defined for the instrument
Contract List
Symbol
Expiry Date
Name
Information
Start Date
End Date
Initial Margin
Additional Margin
BRACKET 01APR2012 BRACKETAPR12 17/05/2011 01/04/2012 10.00
BRACKET 01FEB2011 BRACKETFEB11 17/05/2010 01/02/2011 10.00
BRACKET 01FEB2012 BRACKETFEB12 17/05/2011 01/02/2012 10.00
BRACKET 01MAR2012 BRACKET 17/05/2011 01/04/2012 10.00
CARDAMOMCS 28FEB2025 CARDAMOMCS28FEB25 05/05/2010 01/01/2025 10.00
CARDAMOMCS 30AUG2025 CARDAMOMCS30AUG25 05/05/2010 01/01/2025 10.00
CARDAMOMCS 30JUN2025 CARDAMOMCS30JUN25 05/05/2010 01/01/2025 10.00
Displays the expiry date of the relevant instrument
Displays "Ex" followed by the Delivery Base of the instrument (e.g.: Ex Mumbai).
The last trading date of the instru-ment
The addition-al margin defined for the instrument
Buy side (long) margin for the instrument
Special margin for regu-latory purposes
The quantity against which prices are quoted, followed by the trading unit of the instrument
Life-time price banding applicable to that instrument
Long Margin
Short Margin
Regulatory Margin
Market Lot
Price Quote
Life Time Price Ba...
DPR
10.0000kg 1.0000kg
10.0000kg 1.0000kg
10.0000kg
10.0000kg
10.0000kg
10.0000kg
10.0000kg
Sell side (short) margin for the instrument
The trading lot of the instrument, followed by the trading unit of the instrument
Daily Price Range for the instrument – computed based on the previous day's closing price and the price band values for the instru-ment. Shown in the format XXX.XX – YYY.YY

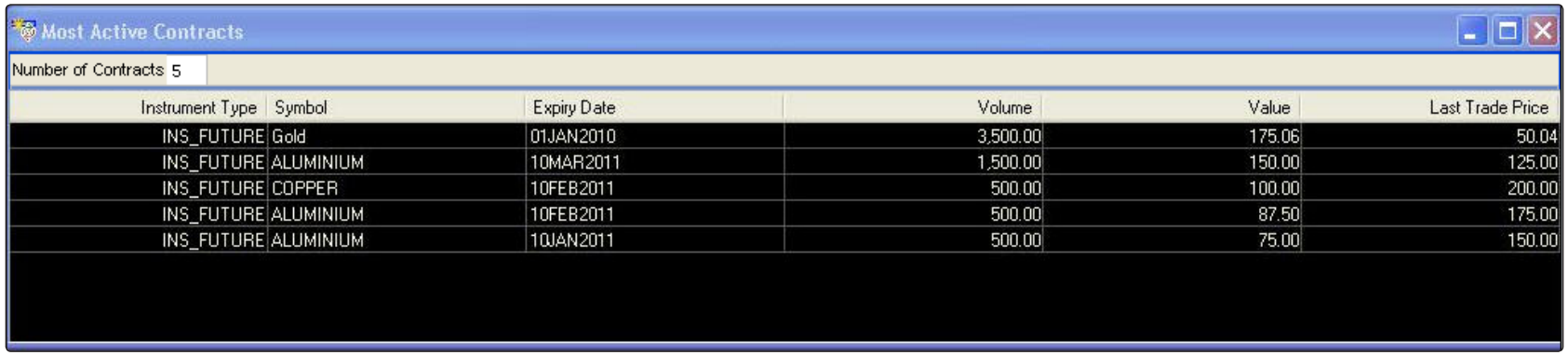
Most Active Contracts window

This window will display the top contracts in terms of Value. The number of contracts will be limited to the number specified in the Preferences window.

Getting Started

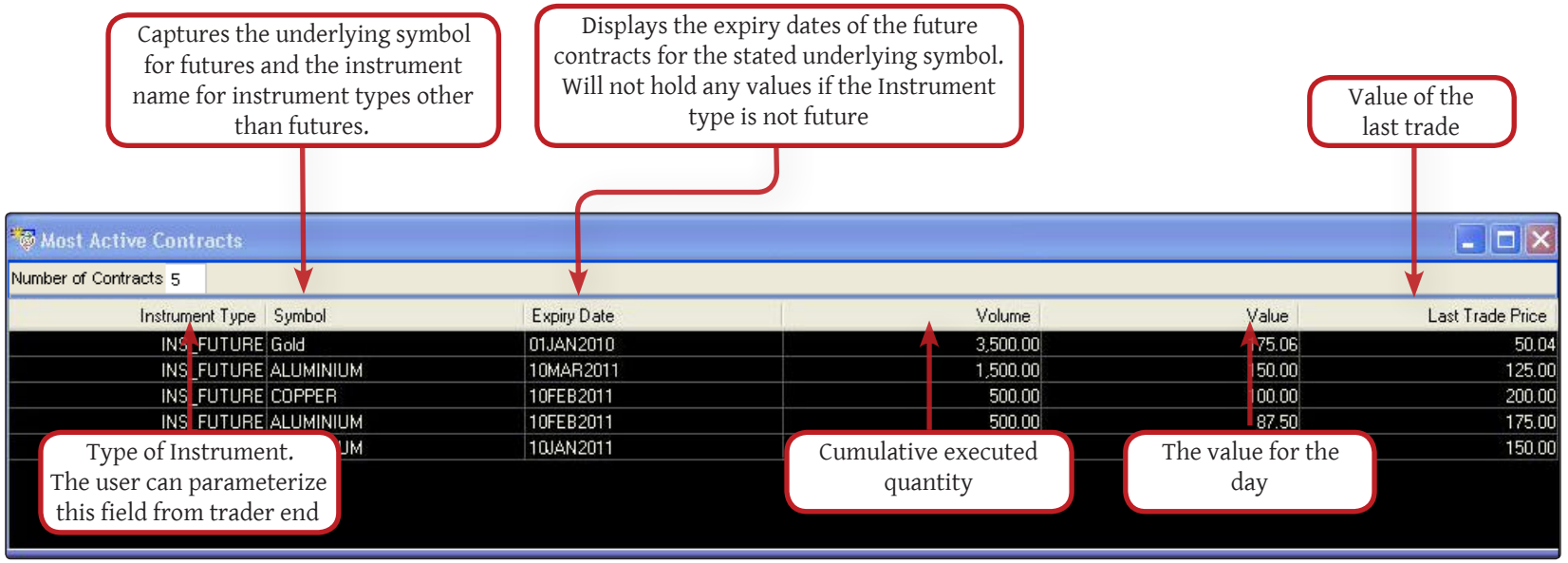
Use one of the following methods:

- Click the Most Active Contracts button (shown here)
- Select **Contract > Most Active Contracts** from the menu bar
- Select **Market > Most Active Contracts** from the menu bar
- Use the hotkey defined in the User Preferences window



Instrument Type	Symbol	Expiry Date	Volume	Value	Last Trade Price
INS_FUTURE	Gold	01JAN2010	3,500.00	175.06	50.04
INS_FUTURE	ALUMINIUM	10MAR2011	1,500.00	150.00	125.00
INS_FUTURE	COPPER	10FEB2011	500.00	100.00	200.00
INS_FUTURE	ALUMINIUM	10FEB2011	500.00	87.50	175.00
INS_FUTURE	ALUMINIUM	10JAN2011	500.00	75.00	150.00

Default Fields


Captures the underlying symbol for futures and the instrument name for instrument types other than futures.
Displays the expiry dates of the future contracts for the stated underlying symbol. Will not hold any values if the Instrument type is not future
Value of the last trade
Most Active Contracts
Number of Contracts 5
Instrument Type
Symbol
Expiry Date
Volume
Value
Last Trade Price
INS FUTURE Gold 01JAN2010 3,500.00 75.06 50.04
INS FUTURE ALUMINIUM 10MAR2011 1,500.00 150.00 125.00
INS FUTURE COPPER 10FEB2011 500.00 100.00 200.00
INS FUTURE ALUMINIUM 10FEB2011 500.00 87.50 175.00
10JAN2011 150.00
Type of Instrument. The user can parameterize this field from trader end
Cumulative executed quantity
The value for the day

Market Data

This chapter describes windows and functionality related to Market Data.

Order Book Window

The **Order Book** window allows the user to track the status of his/her orders and manage orders and executions. Order information related to all orders submitted by the trader are displayed by default. In addition, a user can select a specific instrument in order to view information for that instrument. The filter options available in this window help the user to sort and view only the required information. The display of order information can be configured.

Getting Started

Use one of the following methods:

- Click the Order Book button (shown here)
- Select **Transactions > Order Book** on the menu bar
- Use the hot key defined in the Preferences window

Order Book
Future
ALL
Side All
Client Code
Order ID
Entered By 1706.003
Status All
Apply
Clear
Symbol | Expiry Date | Order Status | Buy/Sell | Total Qty | Cumulative Exec Qty | Pending Qty | Price | Date & Time | Client Code | Order Type | Reason
COCONUTCAKE | 10JAN2011 | Pending | BUY | 100 | | 100.00 | 15.00 | 29/07/2009-14:08:23 | ABC123 | LIMIT |
COCONUTCAKE | 10JAN2011 | Pending | SELL | 700 | | 700.00 | 15.35 | 29/07/2009-14:08:07 | ABC123 | LIMIT |
ALUMINIUM | 10JAN2011 | Pending | SELL | 2,500 | 2,100.00 | 400.00 | 12.00 | 29/07/2009-14:07:49 | ABC123 | LIMIT | Market order convert
ALUMINIUM | 10JAN2011 | Executed | BUY | 200 | 200.00 | | | 29/07/2009-14:07:31 | ABC123 | MARKET |
ALUMINIUM | 10JAN2011 | Executed | BUY | 200 | 200.00 | | | 29/07/2009-14:07:29 | ABC123 | MARKET |
Cancel
Modify

Filters and Field Settings

The user has the option of filtering the orders shown in the **Order Book**. If an instrument is not selected, filters are applied to all Instruments.

Specifying these allows the user to filter orders by symbol. Select the appropriate details and press the *Enter* key to open a new tab for the selected instrument.

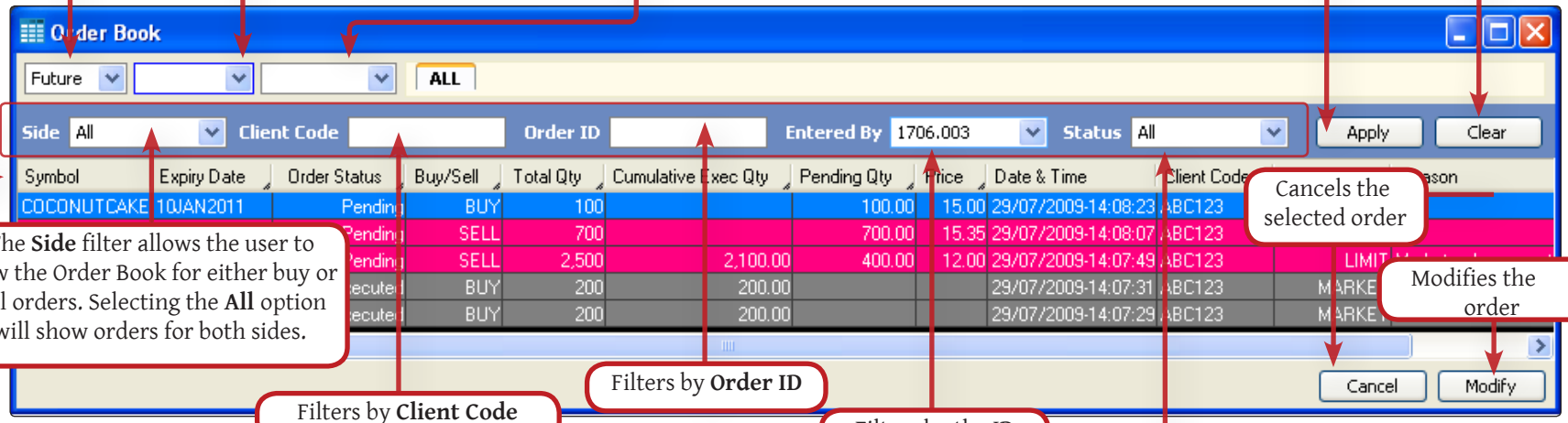
Instrument type (defaults to Future)

Underlying Instrument

Instrument Expiry Date

Click the **Apply** button to filter orders by selected criteria.

The **Clear** button removes all filters apart from the Symbol/Instrument filter



Cancels the selected order

Modifies the order

The **Side** filter allows the user to view the Order Book for either buy or sell orders. Selecting the **All** option will show orders for both sides.

Filters by **Order ID**

Filters by **Client Code**

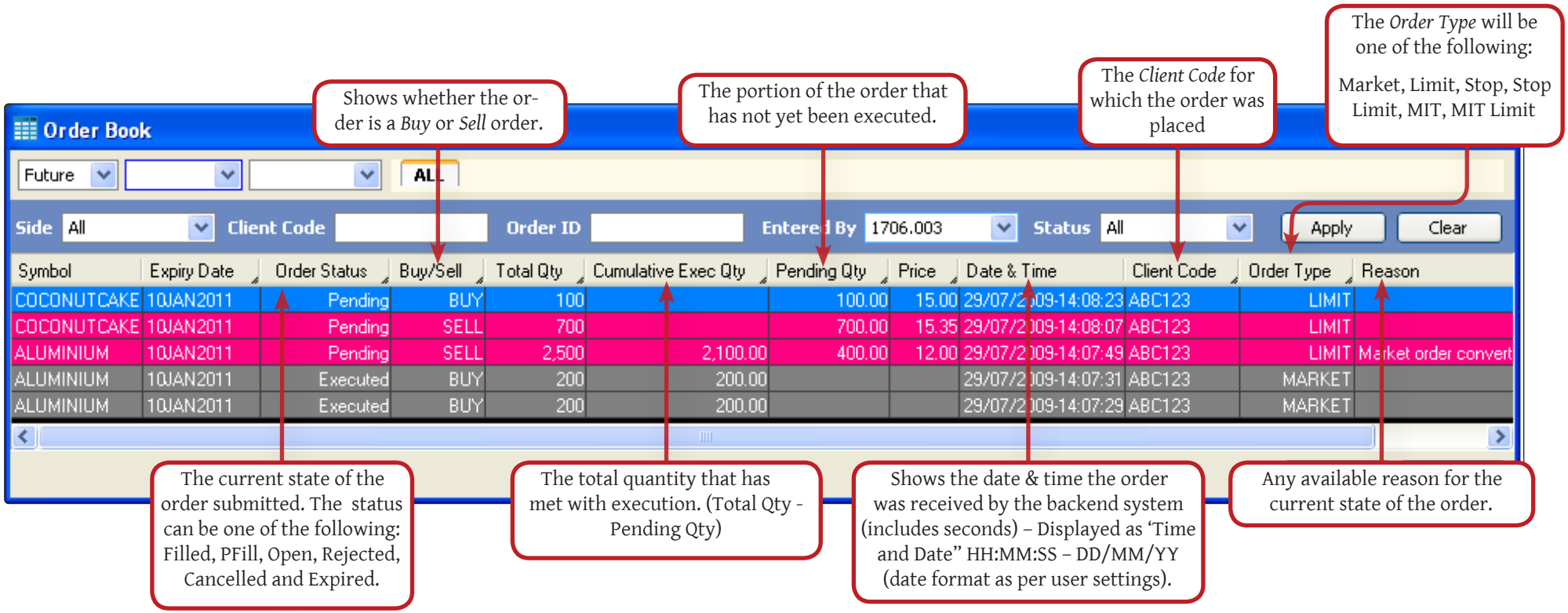
Filters by the ID of the trader who entered the order

Using the **Status** filter, orders can be filtered according to the following criteria:

- *All* – Retrieves all orders for the day of the selected instrument
- *Pending* - Retrieves the Open (including pending, partially filled and modified) orders of the selected instrument
- *Executed* - Retrieves the Filled orders of the selected instrument
- *Canceled* - Retrieves the Cancelled and Expired orders of the selected instrument (includes Expired orders)
- *Rejected* - Retrieves the Rejected orders of the selected instrument

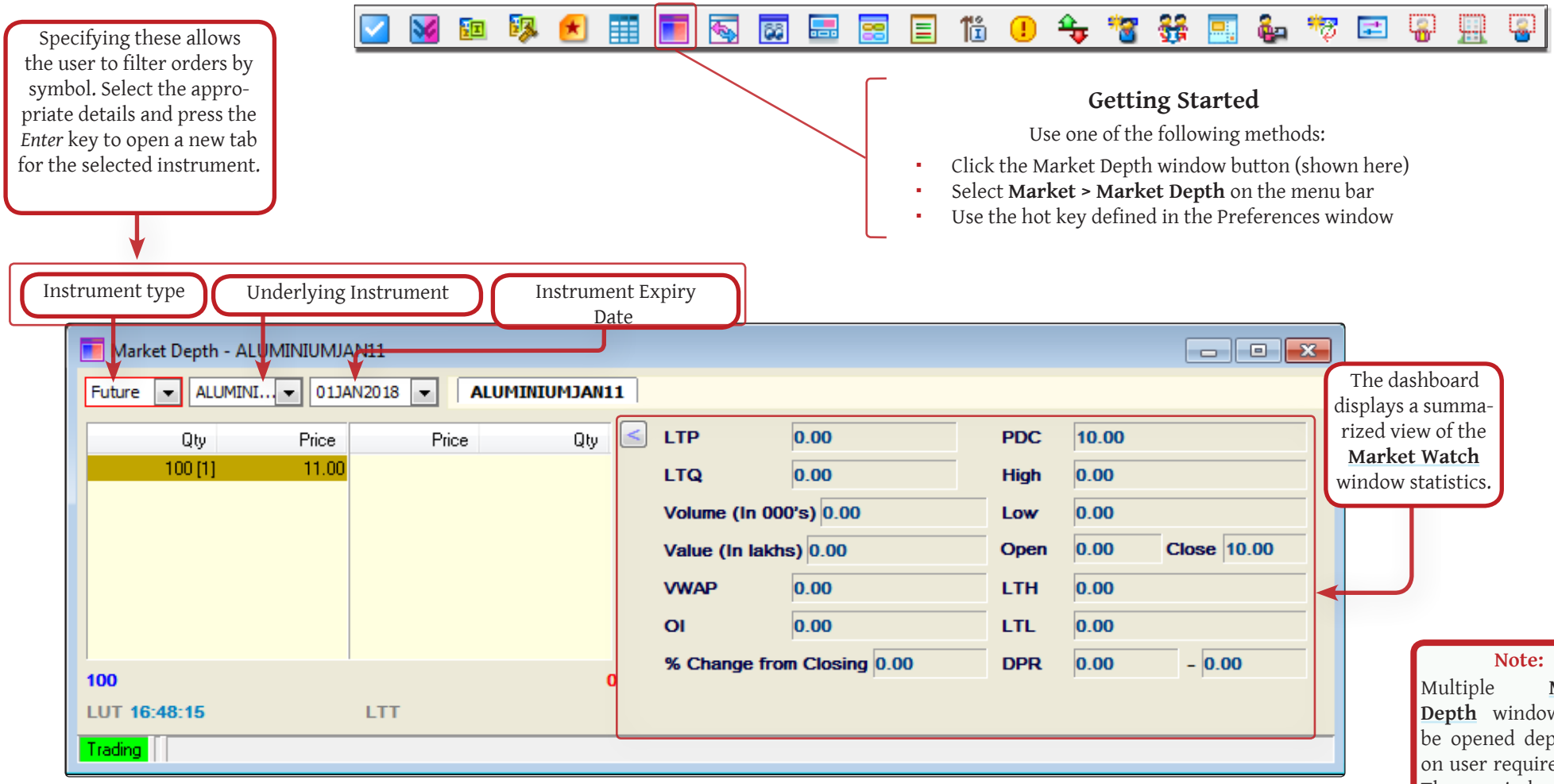
Fields may be rearranged by dragging and dropping their column headers to a new position. Fields may also be added or removed using the **Table Settings** window which can be accessed via the right-click menu. The displayed orders can also be sorted according to any attribute by clicking on the column header.

Default Fields


Shows whether the order is a *Buy* or *Sell* order.
The portion of the order that has not yet been executed.
The *Client Code* for which the order was placed
The *Order Type* will be one of the following:
Market, Limit, Stop, Stop Limit, MIT, MIT Limit
Order Book
Future
ALL
Side All
Client Code
Order ID
Entered By 1706.003
Status All
Apply
Clear
Symbol | Expiry Date | Order Status | Buy/Sell | Total Qty | Cumulative Exec Qty | Pending Qty | Price | Date & Time | Client Code | Order Type | Reason
COCONUTCAKE | 10JAN2011 | Pending | BUY | 100 | | 100.00 | 15.00 | 29/07/2009-14:08:23 | ABC123 | LIMIT |
COCONUTCAKE | 10JAN2011 | Pending | SELL | 700 | | 700.00 | 15.35 | 29/07/2009-14:08:07 | ABC123 | LIMIT |
ALUMINIUM | 10JAN2011 | Pending | SELL | 2,500 | 2,100.00 | 400.00 | 12.00 | 29/07/2009-14:07:49 | ABC123 | LIMIT | Market order convert
ALUMINIUM | 10JAN2011 | Executed | BUY | 200 | 200.00 | | | 29/07/2009-14:07:31 | ABC123 | MARKET |
ALUMINIUM | 10JAN2011 | Executed | BUY | 200 | 200.00 | | | 29/07/2009-14:07:29 | ABC123 | MARKET |
The current state of the order submitted. The status can be one of the following: Filled, PFill, Open, Rejected, Cancelled and Expired.
The total quantity that has met with execution. (Total Qty - Pending Qty)
Shows the date & time the order was received by the backend system (includes seconds) – Displayed as 'Time and Date" HH:MM:SS – DD/MM/YY (date format as per user settings).
Any available reason for the current state of the order.

Market Depth Window

This window enables the user to view the book depth of an instrument. The **Trader Configuration Manager** will permit any field to be added to the **Market Depth** definition so it can be selected for the **Market Depth** window. Market Depth can be either Spatial or Multicast. Using Spatial Market Depth, the user has the option of viewing orders according to MBO (Market By Order) or MBP (Market By Price).



Note:
Multiple **Market Depth** windows can be opened depending on user requirements. These windows will behave independently of each other.

My Trades Window

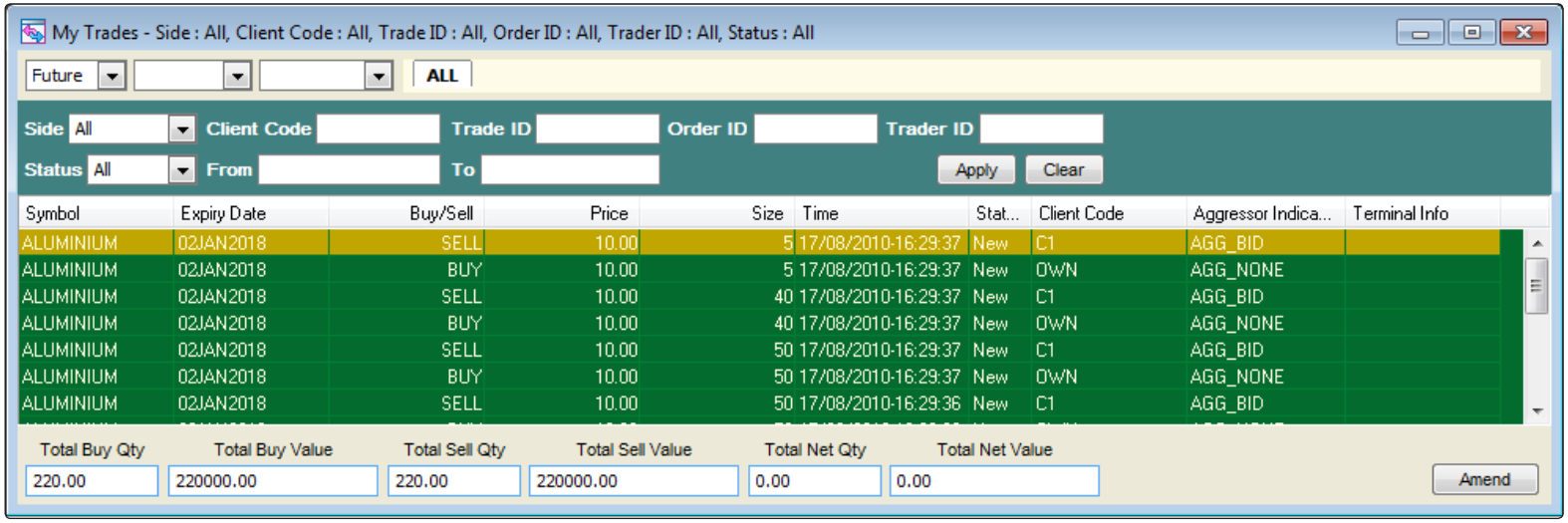
This window will enable the user to view trades affected by the orders placed by him and to modify the Client Code if needed.

For users with **Trading Administrator** status, this will show all trades for the member.

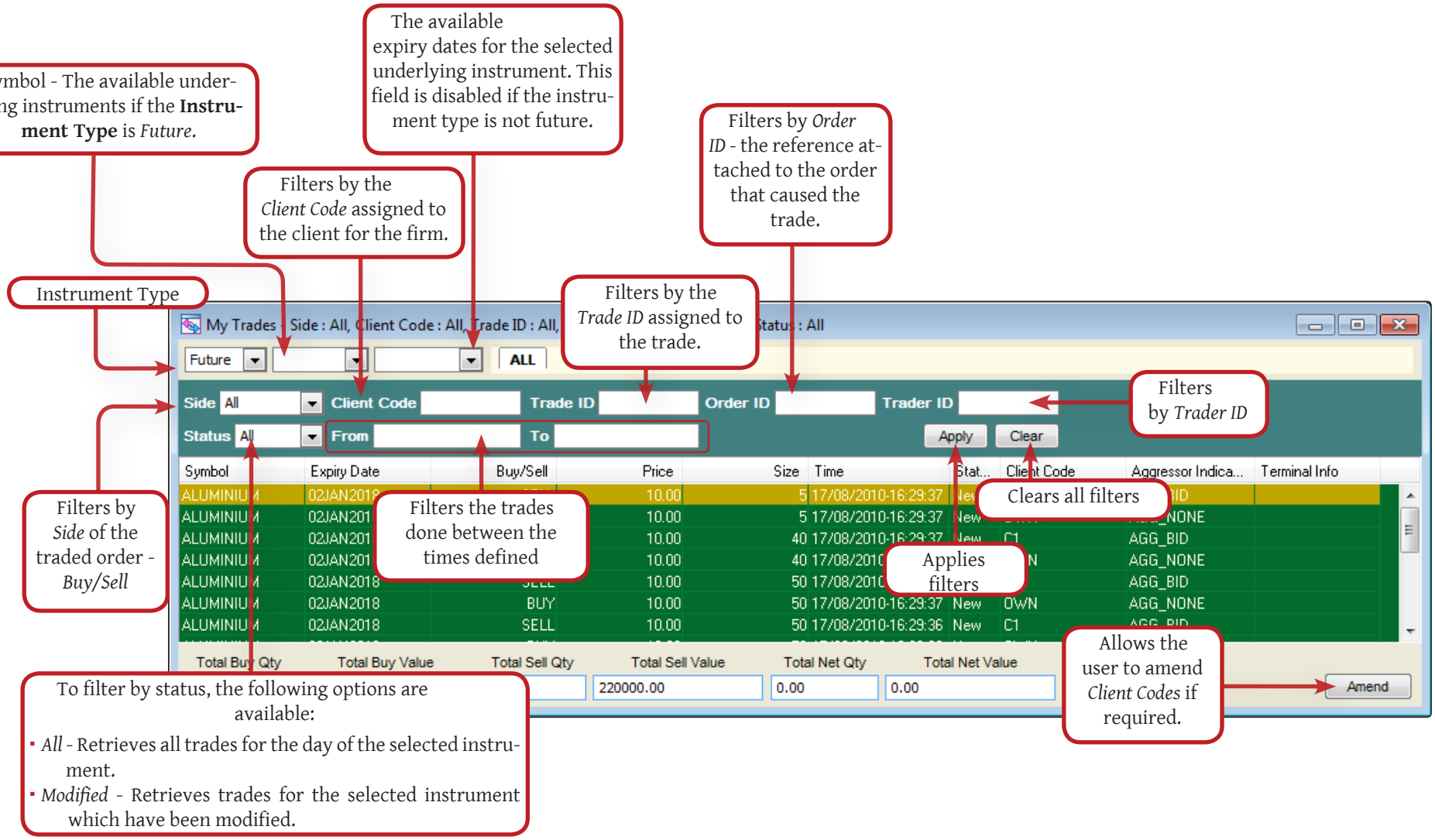
Getting Started

Use one of the following methods:

- Click the My Trades button (shown here)
- Select **Transactions > My Trades** on the menu bar
- Use the hot key defined in the Preferences window


My Trades - Side : All, Client Code : All, Trade ID : All, Order ID : All, Trader ID : All, Status : All
Future
ALL
Side All
Client Code
Trade ID
Order ID
Trader ID
Status All
From
To
Apply
Clear
Symbol Expiry Date Buy/Sell Price Size Time Stat... Client Code Aggressor Indica... Terminal Info
ALUMINIUM 02JAN2018 SELL 10.00 5 17/08/2010-16:29:37 New C1 AGG_BID
ALUMINIUM 02JAN2018 BUY 10.00 5 17/08/2010-16:29:37 New OWN AGG_NONE
ALUMINIUM 02JAN2018 SELL 10.00 40 17/08/2010-16:29:37 New C1 AGG_BID
ALUMINIUM 02JAN2018 BUY 10.00 40 17/08/2010-16:29:37 New OWN AGG_NONE
ALUMINIUM 02JAN2018 SELL 10.00 50 17/08/2010-16:29:37 New C1 AGG_BID
ALUMINIUM 02JAN2018 BUY 10.00 50 17/08/2010-16:29:37 New OWN AGG_NONE
ALUMINIUM 02JAN2018 SELL 10.00 50 17/08/2010-16:29:36 New C1 AGG_BID
Total Buy Qty Total Buy Value Total Sell Qty Total Sell Value Total Net Qty Total Net Value
220.00 220000.00 220.00 220000.00 0.00 0.00
Amend

Filters


Symbol - The available underlying instruments if the **Instrument Type** is *Future*.
The available expiry dates for the selected underlying instrument. This field is disabled if the instrument type is not future.
Filters by the *Client Code* assigned to the client for the firm.
Filters by *Order ID* - the reference attached to the order that caused the trade.
Instrument Type
Filters by the *Trade ID* assigned to the trade.
Filters by *Trader ID*
Filters by *Side* of the traded order - *Buy/Sell*
Filters the trades done between the times defined
Clears all filters
Applies filters
Allows the user to amend *Client Codes* if required.
To filter by status, the following options are available:
- *All* - Retrieves all trades for the day of the selected instrument.
- *Modified* - Retrieves trades for the selected instrument which have been modified.
My Trades - Side : All, Client Code : All, Trade ID : All, Status : All
Future
ALL
Side All
Client Code
Trade ID
Order ID
Trader ID
Status All
From
To
Apply
Clear
Symbol
Expiry Date
Buy/Sell
Price
Size
Time
Stat...
Client Code
Aggressor Indica...
Terminal Info
Total Buy Qty
Total Buy Value
Total Sell Qty
Total Sell Value
Total Net Qty
Total Net Value
220000.00
0.00
0.00
Amend

Market Watch Window

The **Market Watch** window displays market information for selected instruments. It allows the creation of multiple portfolios of instruments. Upon loading a portfolio, the instruments listed will be sorted according to the sequence defined in the portfolio.

Getting Started

Use one of the following methods:

- Click the Market Watch button (shown here)
- Select **Market > Market Watch** on the menu bar
- Use the hot key defined in the Preferences window

Allows users to jump to the selected instrument in the *All* tab, or select instruments to be viewed when a new tab is open.

Instrument type

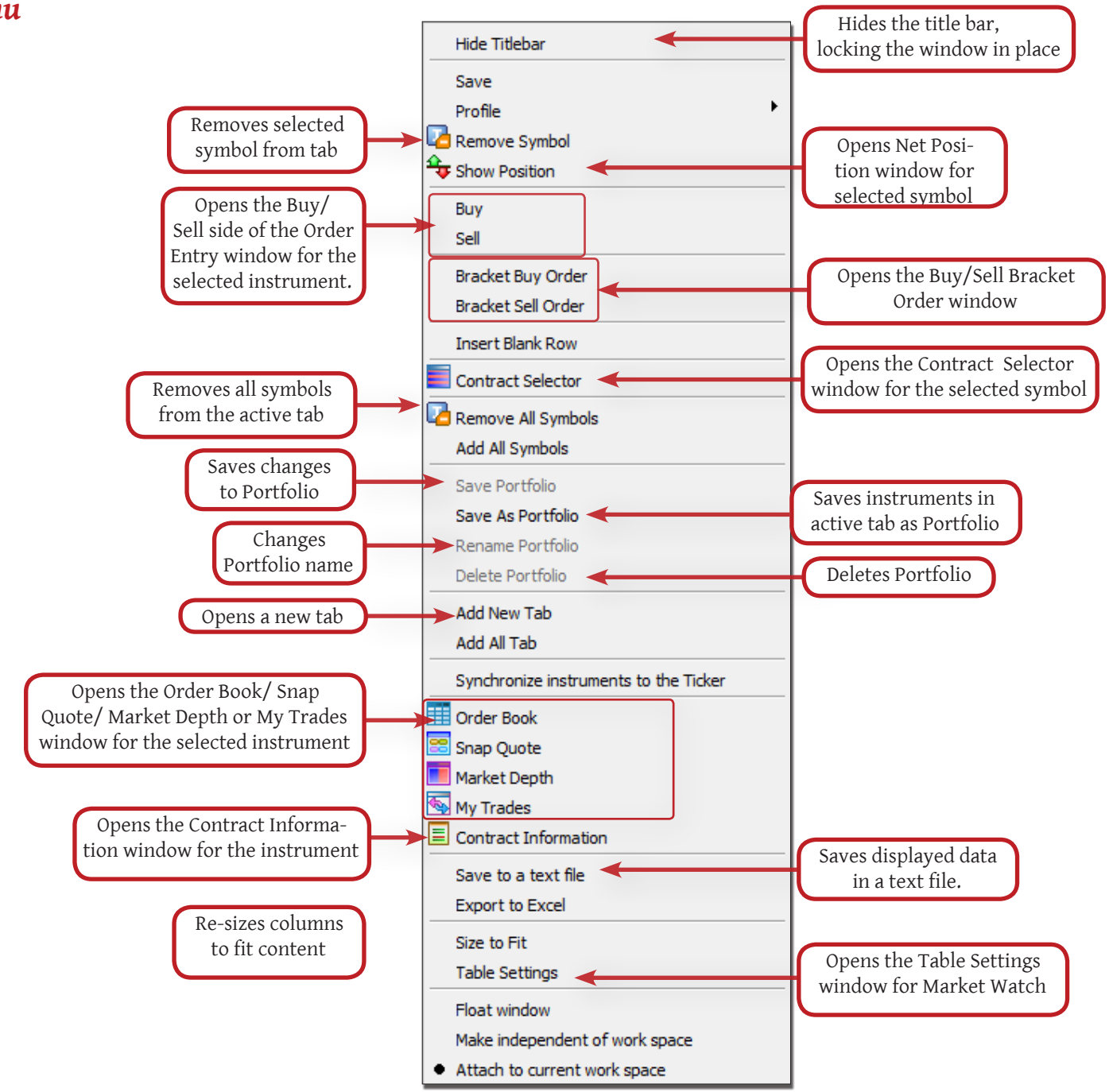
Underlying Instrument

Instrument Expiry Date

The user can select the portfolio to be loaded from the drop-down selector

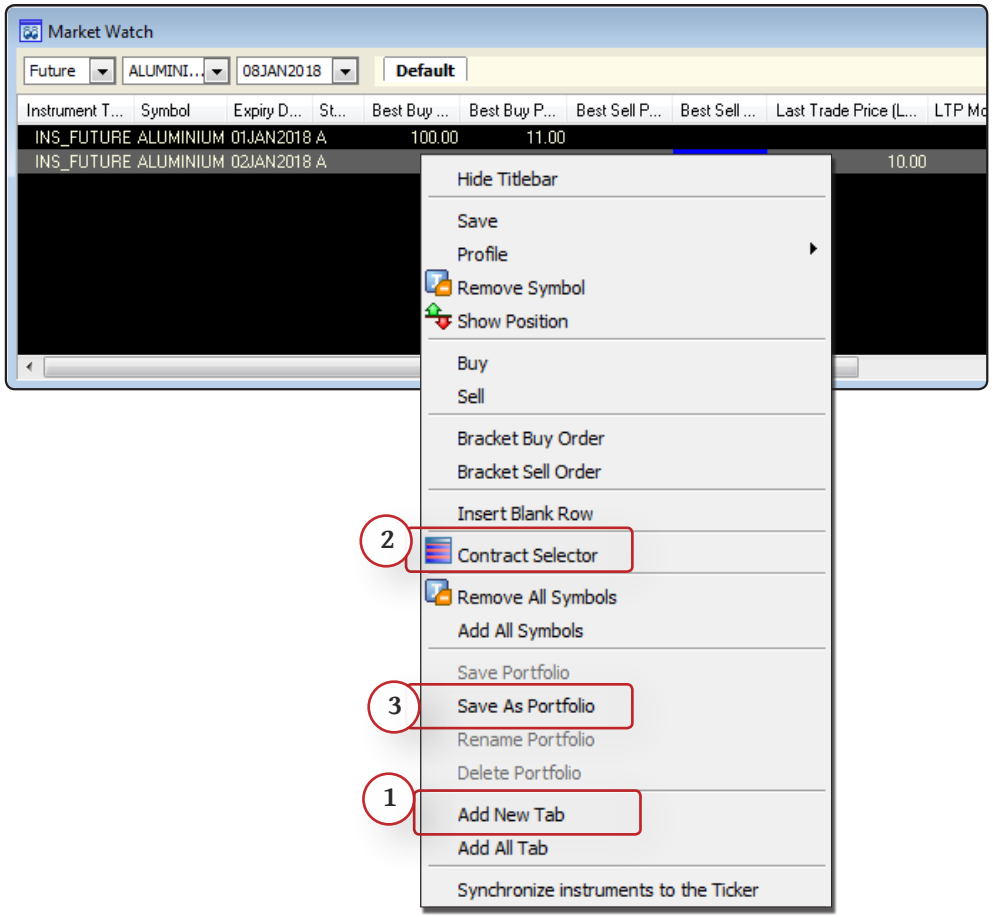
Market Watch
Future
ALUMINI...
08JAN2018
Default
Portfolio
Instrument T... Symbol Expiry D... St... Best Buy ... Best Buy P... Best Sell P... Best Sell ... Last Trade Price (L... LTP Movem... Last Trade Time Daily Price Band Lo... Daily Price Band Up... Volume (In 00...
INS_FUTURE ALUMINIUM 01JAN2018 A 100.00 11.00
INS_FUTURE ALUMINIUM 02JAN2018 A 10.00 602.00 10.00 17/08/2010-16:29:37 220.00

Right-Click Menu


Hide Titlebar
Save
Profile
Remove Symbol
Show Position
Buy
Sell
Bracket Buy Order
Bracket Sell Order
Insert Blank Row
Contract Selector
Remove All Symbols
Add All Symbols
Save Portfolio
Save As Portfolio
Rename Portfolio
Delete Portfolio
Add New Tab
Add All Tab
Synchronize instruments to the Ticker
Order Book
Snap Quote
Market Depth
My Trades
Contract Information
Save to a text file
Export to Excel
Size to Fit
Table Settings
Float window
Make independent of work space
Attach to current work space
Hides the title bar, locking the window in place
Removes selected symbol from tab
Opens Net Position window for selected symbol
Opens the Buy/ Sell side of the Order Entry window for the selected instrument.
Opens the Buy/Sell Bracket Order window
Opens the Contract Selector window for the selected symbol
Removes all symbols from the active tab
Saves changes to Portfolio
Saves instruments in active tab as Portfolio
Changes Portfolio name
Deletes Portfolio
Opens a new tab
Opens the Order Book/ Snap Quote/ Market Depth or My Trades window for the selected instrument
Opens the Contract Information window for the instrument
Saves displayed data in a text file.
Re-sizes columns to fit content
Opens the Table Settings window for Market Watch

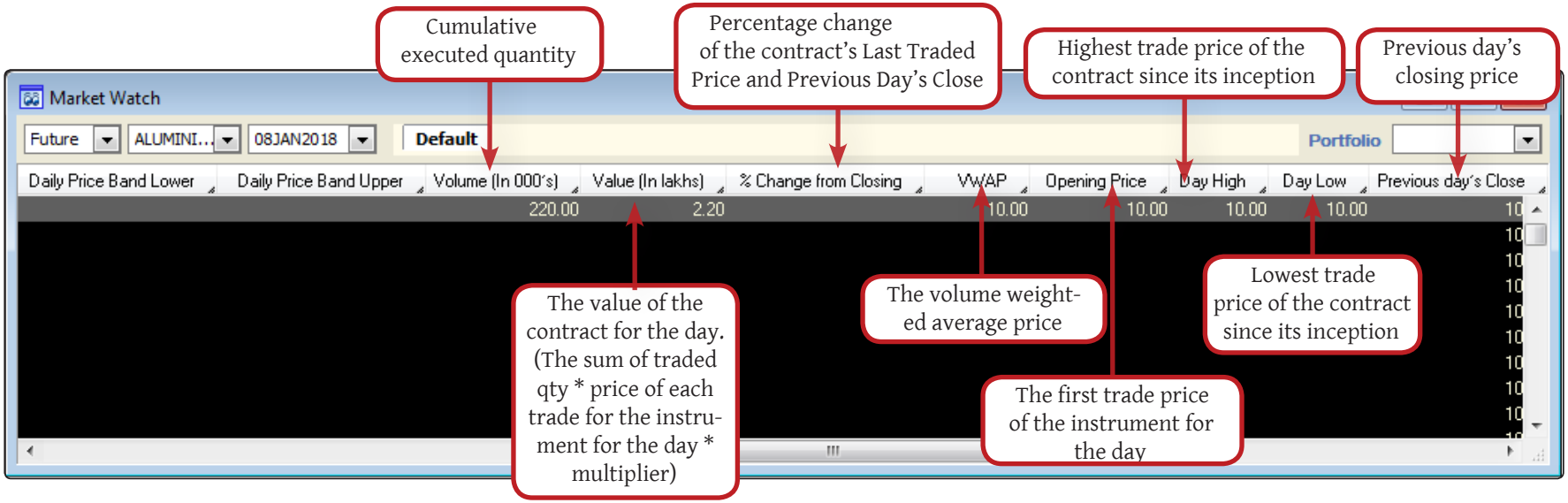
To Create a New Portfolio

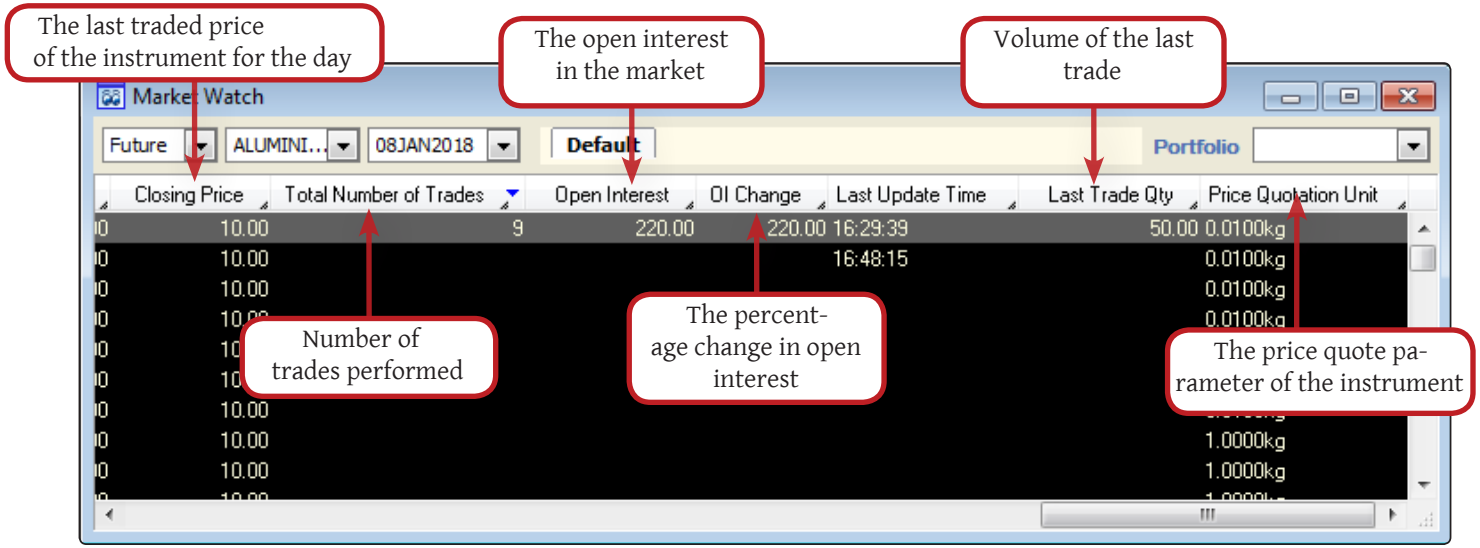
1. Select the *Add New Tab* option from the right-click menu
2. Add the required instruments to this tab by:
   - Selecting them from the drop-down boxes
   - Right-clicking and selecting the **Contract Selector** option from the right-click menu.
3. After all required instruments have been selected, choose the *Save As Portfolio* option on the right-click menu.



The **Order Book**, **Snap Quote**, **My Trades**, **Market Depth** and **Net Position** windows for an underlying instrument can be invoked by selecting the desired window from the right-click menu in the **Market Watch** window.

Default Fields


Cumulative executed quantity
Percentage change of the contract's Last Traded Price and Previous Day's Close
Highest trade price of the contract since its inception
Previous day's closing price
Market Watch
Future
ALUMINI...
08JAN2018
Default
Portfolio
Daily Price Band Lower
Daily Price Band Upper
Volume (In 000's)
Value (In lakhs)
% Change from Closing
VWAP
Opening Price
Day High
Day Low
Previous day's Close
220.00
2.20
10.00
10.00
10.00
10.00
The value of the contract for the day. (The sum of traded qty * price of each trade for the instrument for the day * multiplier)
The volume weighted average price
Lowest trade price of the contract since its inception
The first trade price of the instrument for the day


The last traded price of the instrument for the day
The open interest in the market
Volume of the last trade
Market Watch
Future
ALUMINI...
08JAN2018
Default
Portfolio
Closing Price
Total Number of Trades
Open Interest
OI Change
Last Update Time
Last Trade Qty
Price Quotation Unit
10.00
9
220.00
220.00
16:29:39
50.00
0.0100kg
16:48:15
0.0100kg
1.0000kg
Number of trades performed
The percentage change in open interest
The price quote parameter of the instrument

Message Log Window

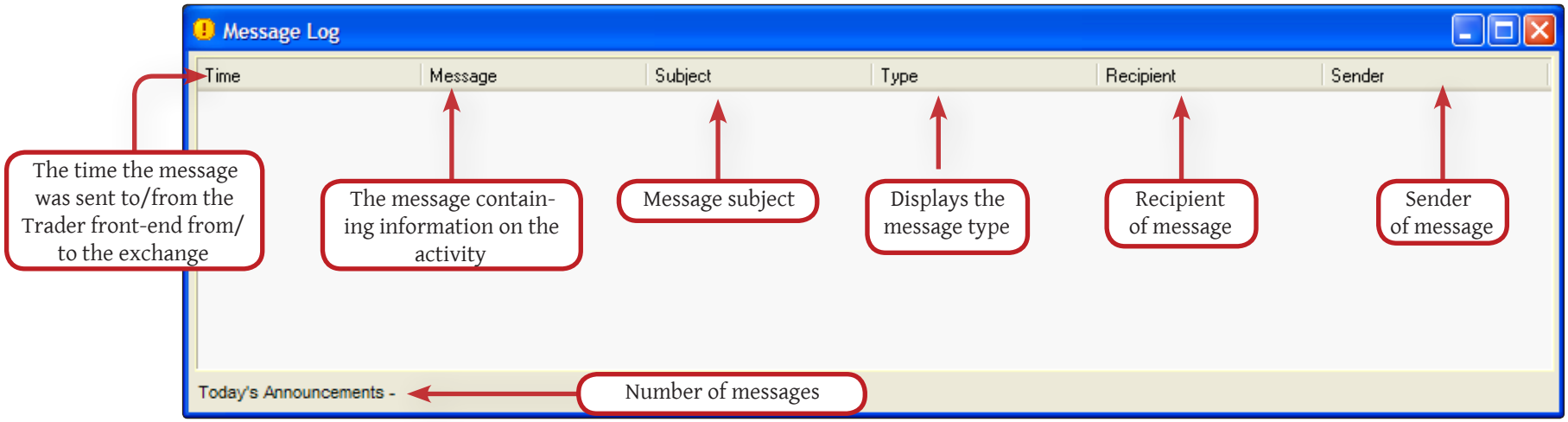
Markets require the ability to disseminate information to trading participants. The Message Log window contains all the messages that are communicated to the trader workstation from the exchange. These are:

1. Market messages
2. Order confirmations (including new order, cancel and modify confirmations)
3. Trade confirmations (including trade modifications)
4. System messages
5. Surveillance messages
6. Announcements (News and targeted messages)

Getting Started

Use one of the following methods:

- Click the Message Log Button (shown here)
- Select **Market > Message Log** on the menu bar
- Use the hot key defined in the Preferences window



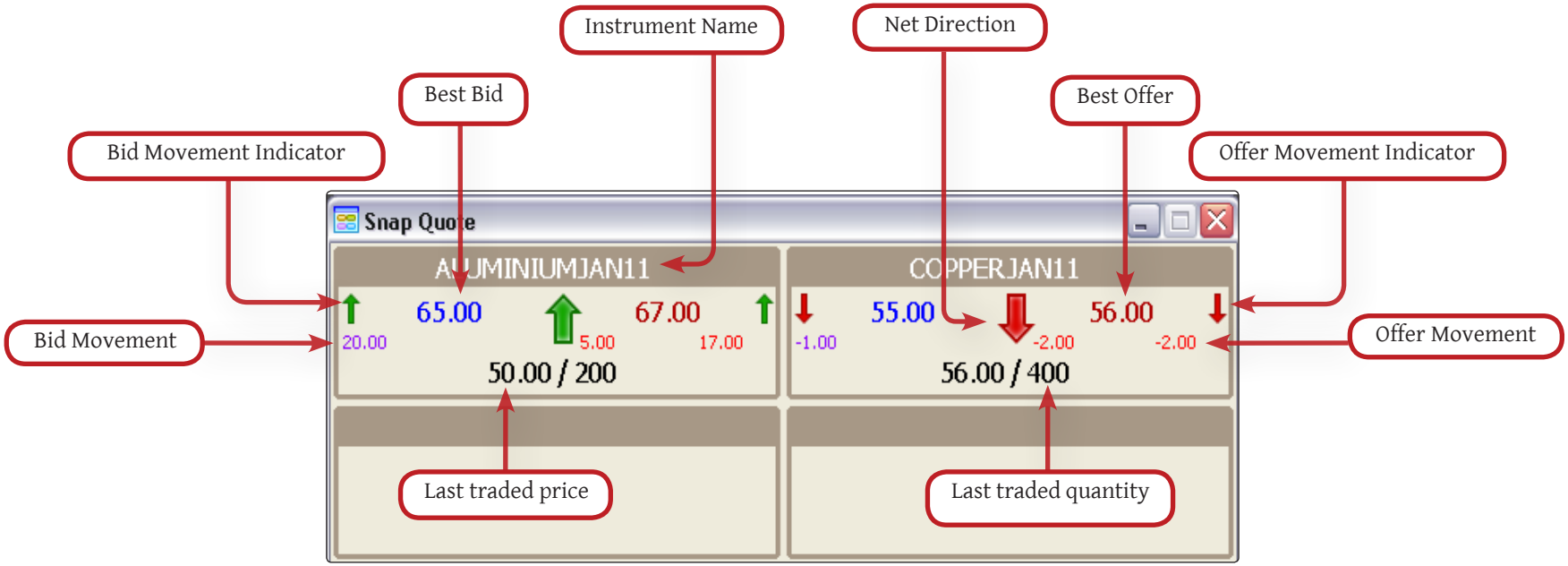
Snap Quote Window

The **Snap Quote** window displays market information for an instrument. It displays a collection of fields that shows market data for a particular instrument. It allows the user to focus on selected instruments defined in the **Snap Quote Symbols** preferences window. Multiple snap quotes will be arranged in a matrix form based on the number of rows and columns defined by the user in the **Preferences** window. In addition, if the user wishes to change the instrument assigned to a particular box, this can be done by selecting the instrument using the **Contract Selector**.

Getting Started

Use one of the following methods:

- Click the Snap Quote button (shown here)
- Select **Market > Snap Quote** on the menu bar
- Use the hot key defined in the Preferences window

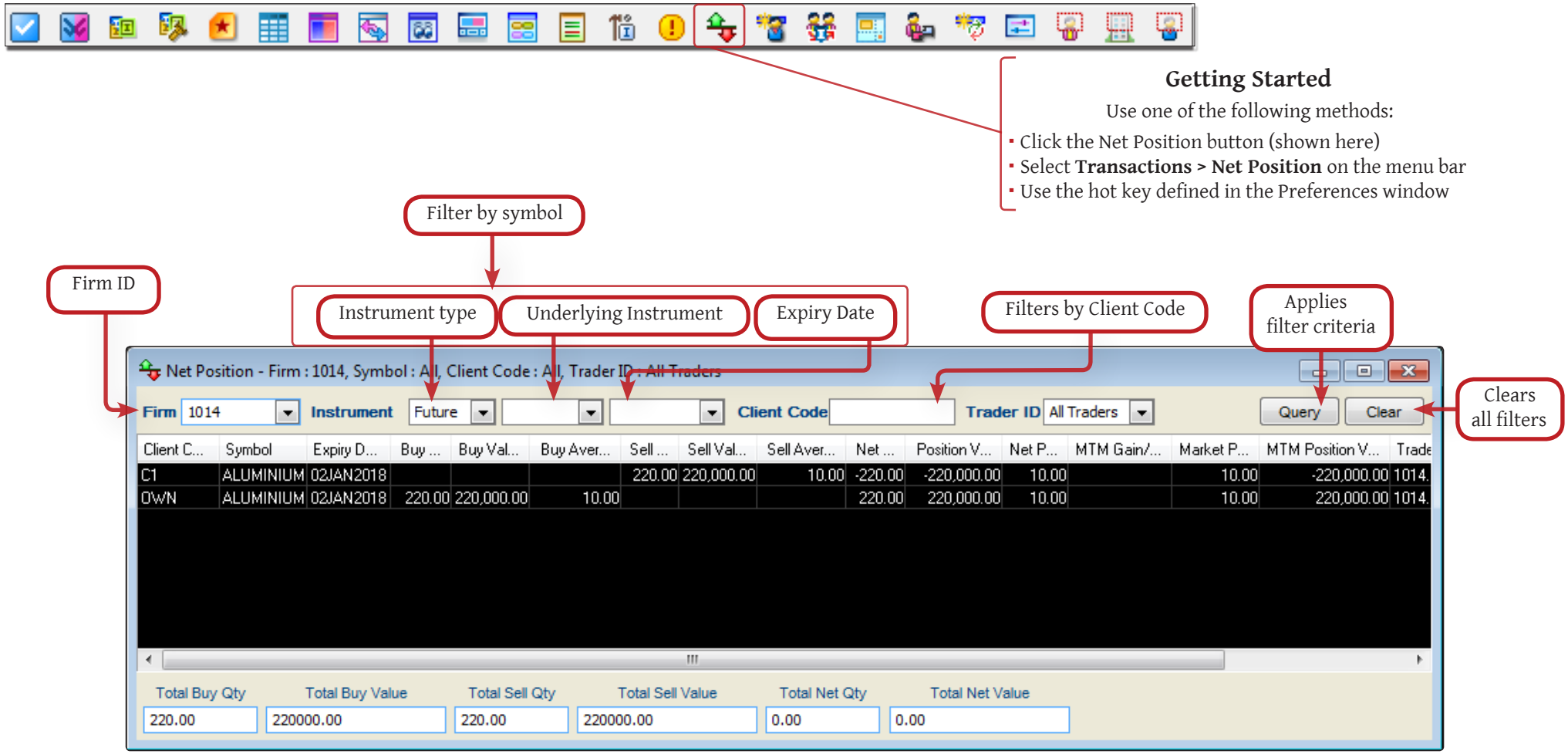


Net Position Window

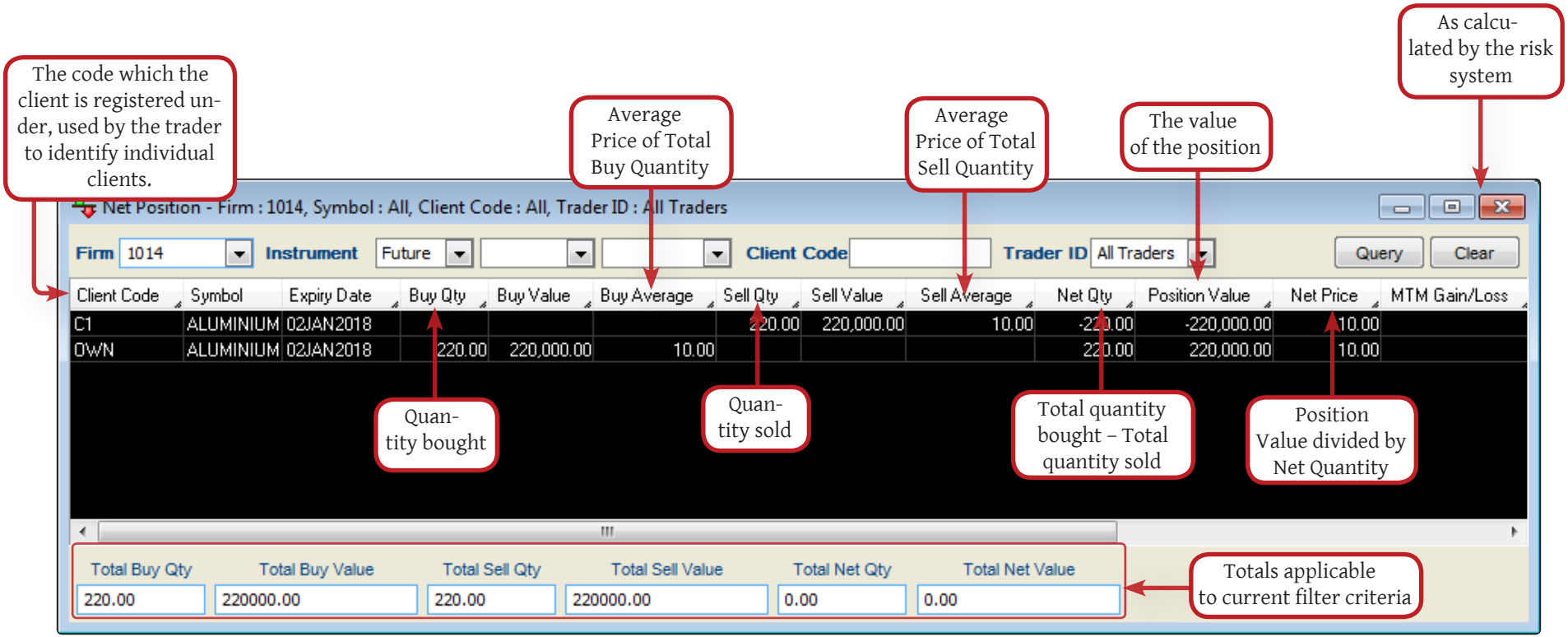
The **Net Position** window is used to view the trader's net position and his client's net position details in a common window. Trading Administrators will be able to view the net positions for all clients of the firm.

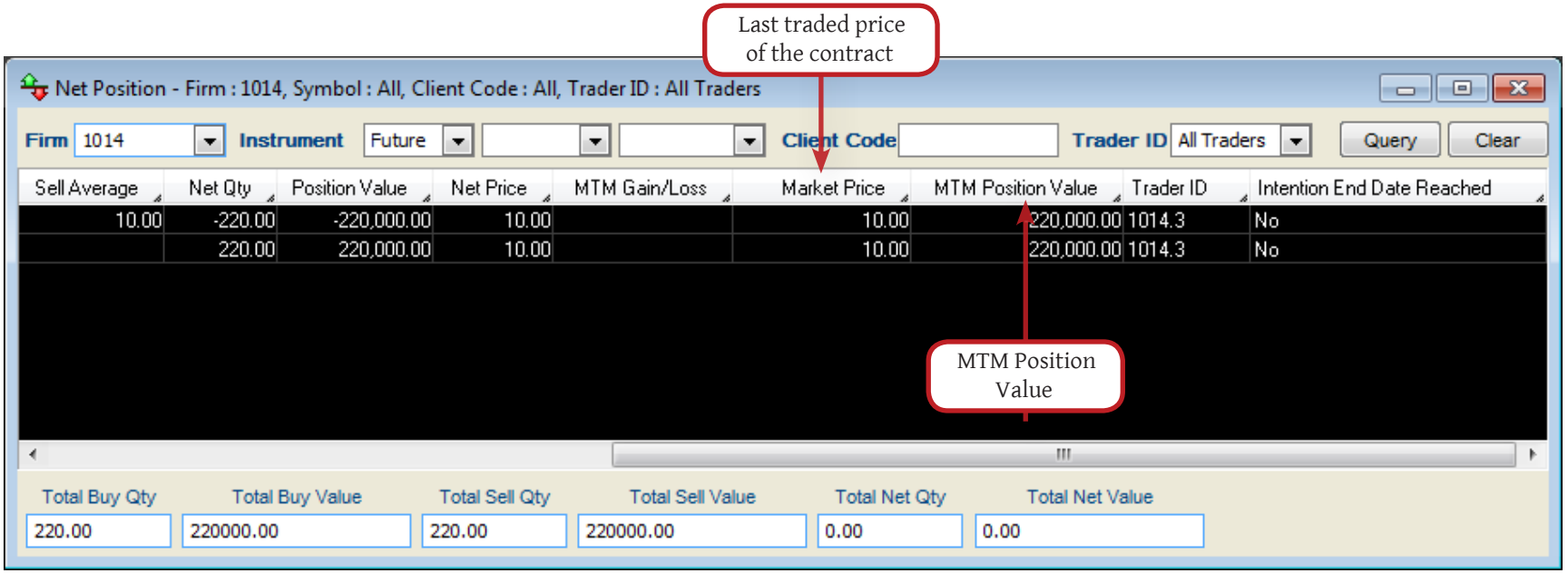
The Net Position window defaults to a blank screen but is populated with the relevant data on selection of filter criteria.

To view information for a particular symbol, select the instrument from the drop-down lists and click the *Query* button. For details on a client's net position, type the relevant Client Code in the box and click **Query**.


Getting Started
Use one of the following methods:
Click the Net Position button (shown here)
Select Transactions > Net Position on the menu bar
Use the hot key defined in the Preferences window
Filter by symbol
Firm ID
Instrument type
Underlying Instrument
Expiry Date
Filters by Client Code
Applies filter criteria
Clears all filters
Net Position - Firm : 1014, Symbol : All, Client Code : All, Trader ID : All Traders
Firm 1014
Instrument Future
Client Code
Trader ID All Traders
Query
Clear
Client C... Symbol Expiry D... Buy ... Buy Val... Buy Aver... Sell ... Sell Val... Sell Aver... Net ... Position V... Net P... MTM Gain/... Market P... MTM Position V... Trade
C1 ALUMINIUM 02JAN2018 220.00 220,000.00 10.00 -220.00 -220,000.00 10.00 10.00 -220,000.00 1014.
OWN ALUMINIUM 02JAN2018 220.00 220,000.00 10.00 220.00 220,000.00 10.00 10.00 220,000.00 1014.
Total Buy Qty 220.00
Total Buy Value 220000.00
Total Sell Qty 220.00
Total Sell Value 220000.00
Total Net Qty 0.00
Total Net Value 0.00

Default Fields


The code which the client is registered under, used by the trader to identify individual clients.
Average Price of Total Buy Quantity
Average Price of Total Sell Quantity
The value of the position
As calculated by the risk system
Net Position - Firm : 1014, Symbol : All, Client Code : All, Trader ID : All Traders
Firm 1014
Instrument Future
Client Code
Trader ID All Traders
Query
Clear
Client Code | Symbol | Expiry Date | Buy Qty | Buy Value | Buy Average | Sell Qty | Sell Value | Sell Average | Net Qty | Position Value | Net Price | MTM Gain/Loss
C1 | ALUMINIUM | 02JAN2018 | | | | 220.00 | 220,000.00 | 10.00 | -220.00 | -220,000.00 | 10.00
OWN | ALUMINIUM | 02JAN2018 | 220.00 | 220,000.00 | 10.00 | | | | 220.00 | 220,000.00 | 10.00
Quantity bought
Quantity sold
Total quantity bought – Total quantity sold
Position Value divided by Net Quantity
Total Buy Qty | Total Buy Value | Total Sell Qty | Total Sell Value | Total Net Qty | Total Net Value
220.00 | 220000.00 | 220.00 | 220000.00 | 0.00 | 0.00
Totals applicable to current filter criteria


Last traded price of the contract
Net Position - Firm : 1014, Symbol : All, Client Code : All, Trader ID : All Traders
Firm 1014
Instrument Future
Client Code
Trader ID All Traders
Query
Clear
Sell Average
Net Qty
Position Value
Net Price
MTM Gain/Loss
Market Price
MTM Position Value
Trader ID
Intention End Date Reached
10.00 -220.00 -220,000.00 10.00 10.00 220,000.00 1014.3 No
220.00 220,000.00 10.00 10.00 220,000.00 1014.3 No
MTM Position Value
Total Buy Qty
Total Buy Value
Total Sell Qty
Total Sell Value
Total Net Qty
Total Net Value
220.00
220000.00
220.00
220000.00
0.00
0.00

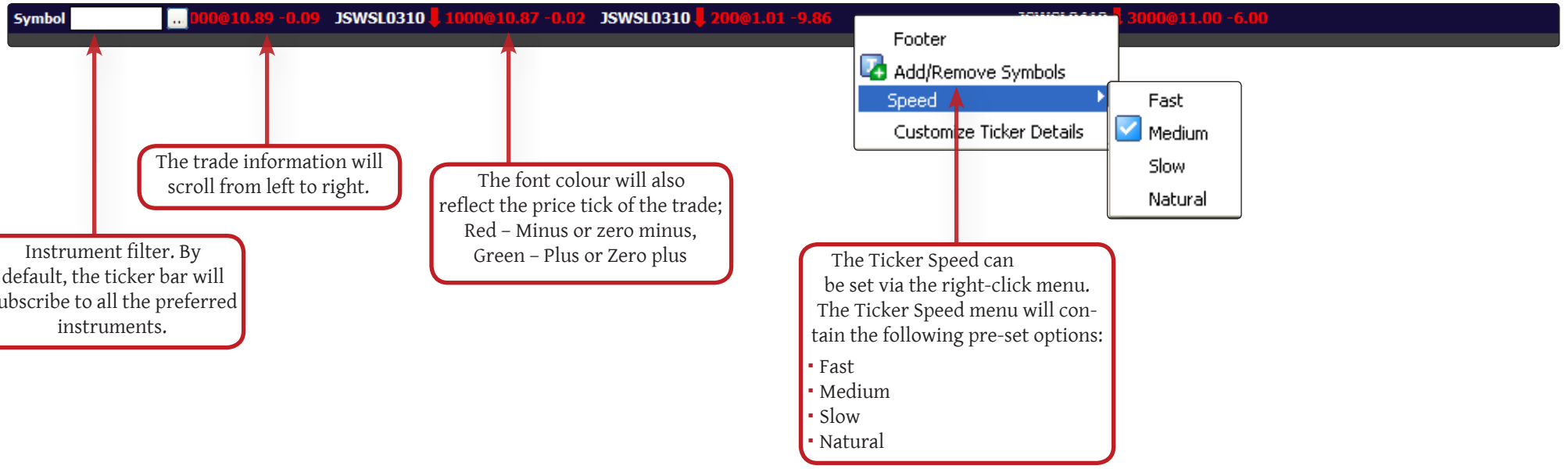
The Ticker

The **Ticker** bar provides real time last sale information of instruments traded on the exchange.

The user has to have the *Display Ticker* option enabled in the **Preferences** window >**General** Tab in order for the **Ticker** bar to be displayed in the workspace.

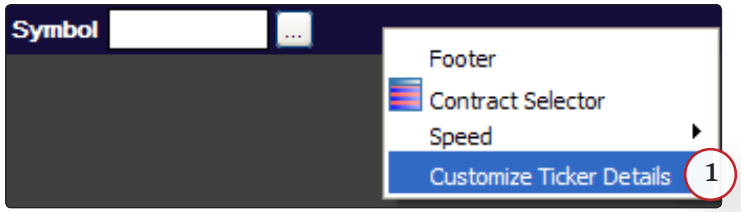
The ticker will display the following information per trade:

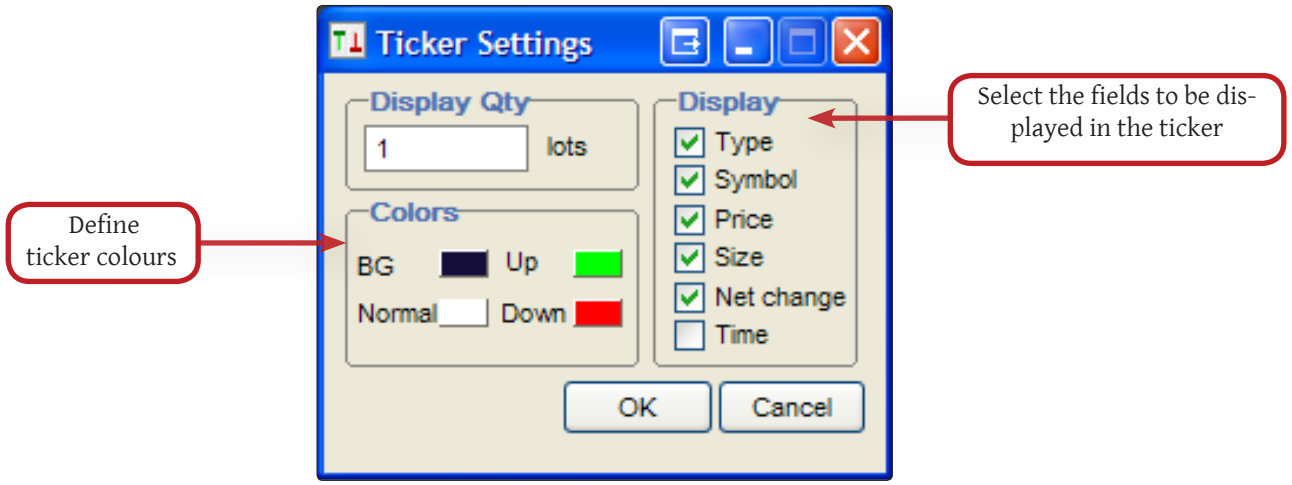
- Name of the instrument that the trade took place for
- Whether the trade tick direction is up or down (indicated by an arrow)
- Quantity and Price of the trade
- Net change between this trade and the previous trade


Symbol
000@10.89 -0.09
JSWSL0310
1000@10.87 -0.02
JSWSL0310
200@1.01 -9.86
3000@11.00 -6.00
Footer
Add/Remove Symbols
Speed
Customize Ticker Details
Fast
Medium
Slow
Natural
The trade information will scroll from left to right.
The font colour will also reflect the price tick of the trade; Red – Minus or zero minus, Green – Plus or Zero plus
Instrument filter. By default, the ticker bar will subscribe to all the preferred instruments.
The Ticker Speed can be set via the right-click menu. The Ticker Speed menu will contain the following pre-set options:
Fast
Medium
Slow
Natural

Ticker Settings

1. To view the Ticker Settings, select the Customize Ticker Details option from the right-click menu. This window allows the user to edit the basic display settings for the ticker.





Top Gainers and Losers Window

This window will display the top contracts in terms of percentage change from closing. The number of contracts shown will be limited to the number specified in the Number of Contracts Field.

The window will update the gainers and losers automatically as trading takes place.

Getting Started

Use one of the following methods:

- Click the Top Gainers and Losers button (shown here)
- Select **Contract > Top Gainers and Losers** from the menu bar
- Select **Market > Top Gainers and Losers** from the menu bar
- Use the hot key defined in the Preferences window

Top Gainers and Losers
Number of Contracts 5
Top Gainers
Symbol | Expiry Date | Previous Close | Last Trade Price | % Change
COPPER | 10FEB2011 | 100.00 | 200.00 | 100.00
ALUMINIUM | 10FEB2011 | 100.00 | 175.00 | 75.00
ALUMINIUM | 10JAN2011 | 100.00 | 150.00 | 50.00
ALUMINIUM | 10MAR2011 | 100.00 | 125.00 | 25.00
COPPER | 10JAN2011 | 100.00 | 110.00 | 10.00
Top Losers
Symbol | Expiry Date | Previous Close | Last Trade Price | % Change
TURMERIC | 10MAR2011 | 100.00 | 50.00 | -50.00
Gold | 01JAN2010 | 100.00 | 50.04 | -49.96
LEAD | 10JAN2011 | 100.00 | 60.00 | -40.00
COPPER | 10MAR2011 | 100.00 | 75.00 | -25.00
LEAD | 10FEB2011 | 100.00 | 80.00 | -20.00

Default Fields

Number of contacts that will be shown. E.g when 5 is entered the top 5 gainers and top 5 losers will be shown
The underlying symbol for futures
The percentage change from closing
Top Gainers and Losers
Number of Contracts 5
Top Gainers
Symbol | Expiry Date | Previous Close | Last Trade Price | % Change
COPPER | 10FEB2011 | 100.00 | 200.00 | 100.00
ALUMINIUM | 10FEB2011 | 100.00 | 175.00 | 75.00
ALUMINIUM | 10JAN2011 | 100.00 | 150.00 | 50.00
ALUMINIUM | 10MAR2011 | 100.00 | 125.00 | 25.00
COPPER | 10JAN2011 | 100.00 | 110.00 | 10.00
Top Losers
Symbol | Expiry Date | Previous Close | Last Trade Price | % Change
TURMERIC | 10MAR2011 | 100.00 | 50.00 | -50.00
Gold | 01JAN2010 | 100.00 | 50.04 | -49.96
LEAD | 10JAN2011 | 100.00 | 60.00 | -40.00
COPPER | 10MAR2011 | 100.00 | 75.00 | -25.00
LEAD | -20.00
Displays the expiry dates of the future contracts of the stated underlying symbol. Will not hold any values if the Instrument type is not future
The previous day's closing price
Value of the last trade

Manage Users Window

The **Manage Users** section consists of windows for managing users and a section for viewing user information and attaching contract baskets to users.

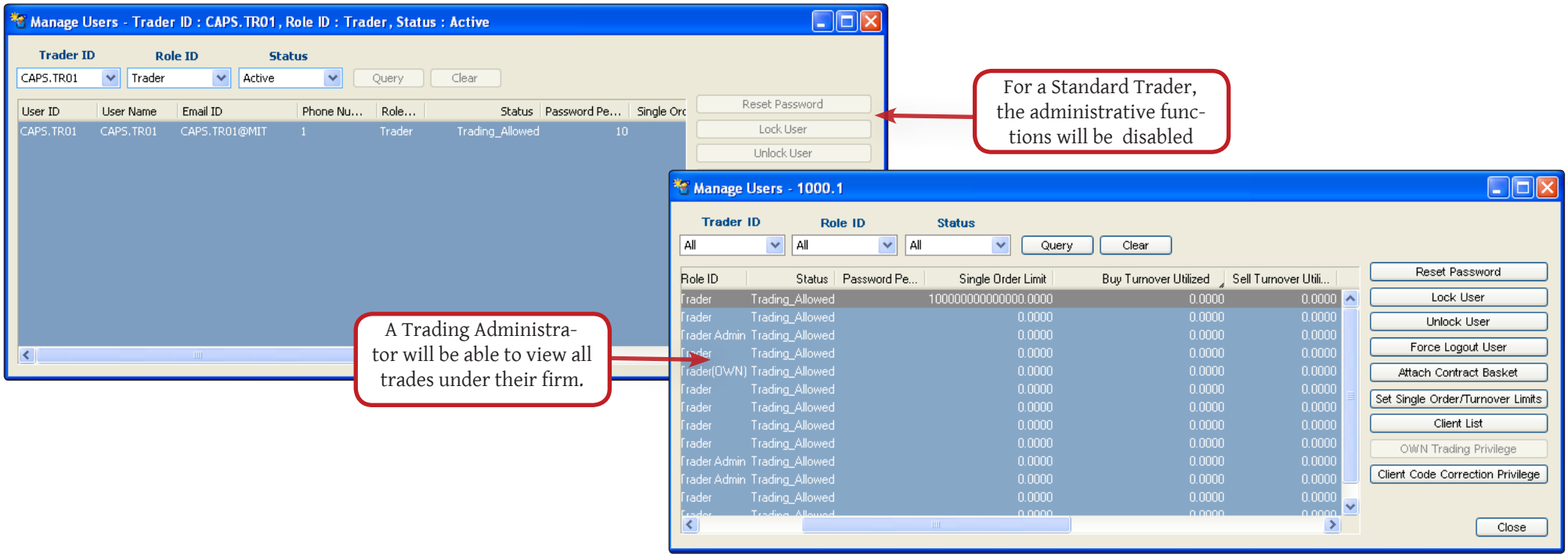
Standard Traders will be restricted to seeing only their entry, and cannot access to the administrative functions.

Trading Administrative users will see all traders under their firm and be able to carry out administrative functions

Getting Started

Use one of the following methods:

- Click the Manage Users button (shown here)
- Select Control and **Surveillance > Manage Users** from the menu bar
- Use the hotkey defined in the Preferences window



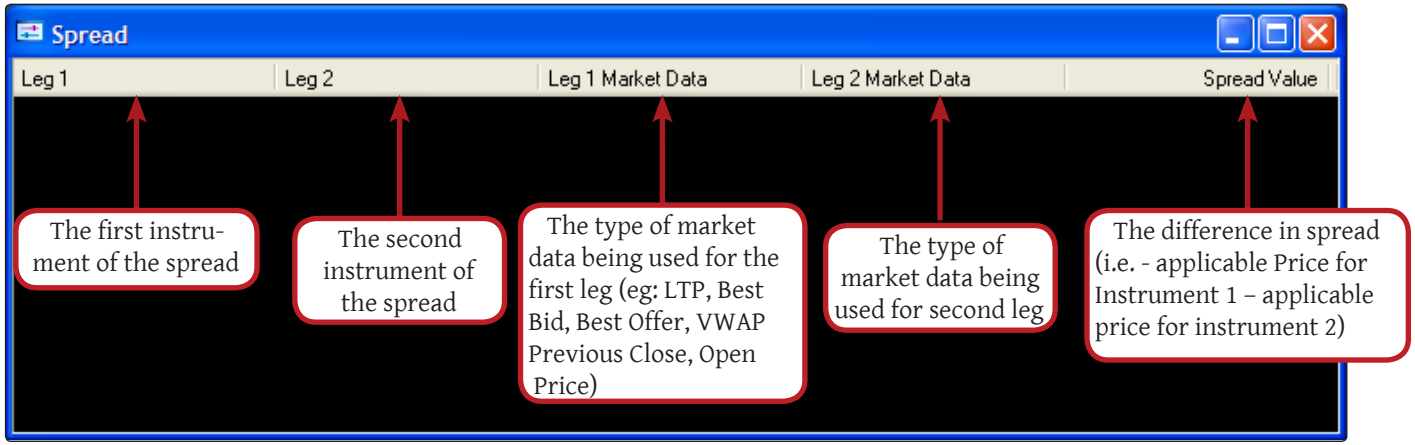
Spread Window

This window can be used to determine the current spread between two contracts in the market. This allows a trader to gauge the spread differential even among unrelated contracts.

Getting Started

Use one of the following methods:

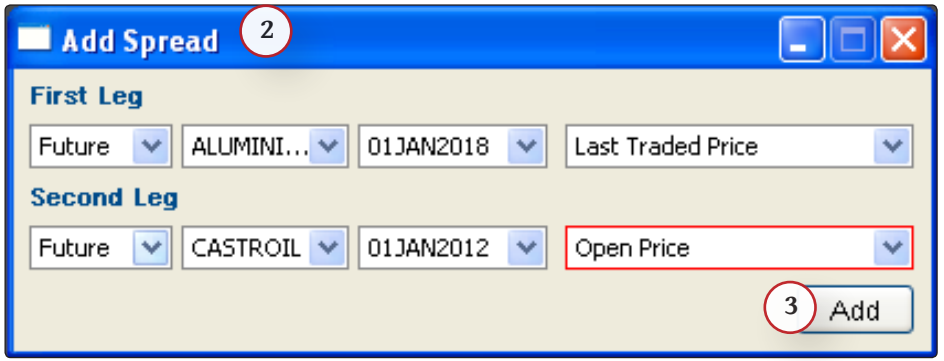
- Click the Spread Window button (shown here)
- Use the hot key defined in the Preferences window


Spread
Leg 1
Leg 2
Leg 1 Market Data
Leg 2 Market Data
Spread Value
The first instrument of the spread
The second instrument of the spread
The type of market data being used for the first leg (eg: LTP, Best Bid, Best Offer, VWAP Previous Close, Open Price)
The type of market data being used for second leg
The difference in spread (i.e. - applicable Price for Instrument 1 – applicable price for instrument 2)

Adding New Instruments to the Spread

A new pair of instruments may be added through the "Add Spread" window.

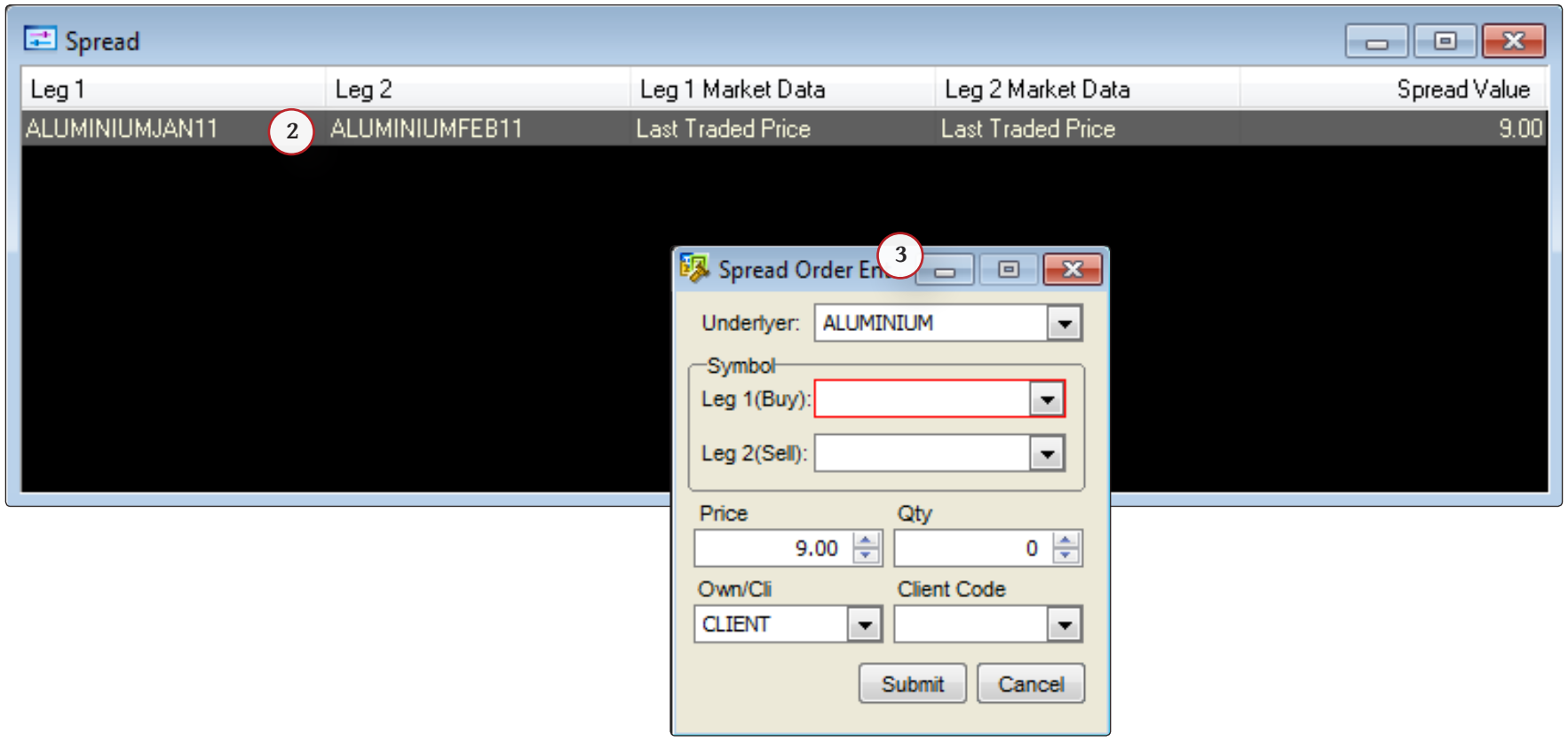
1. Right-Click on the entry and select *Add Spread*.
2. The **Add Spread** window will be displayed. Fill in the required fields.
3. Click on the *Add* button.



Invoking the Spread Order Entry Window

The user can invoke the Spread Order Entry from the Spread window where it will pick the available spread and quantity.

1. In the Spread window, add a record as illustrated in the *Adding New Instruments to the Spread* section.
2. Select the record and key in the shortcut defined for the Spread Order window in the Preferences window.
3. This will invoke the Spread Order Entry window for the particular record.



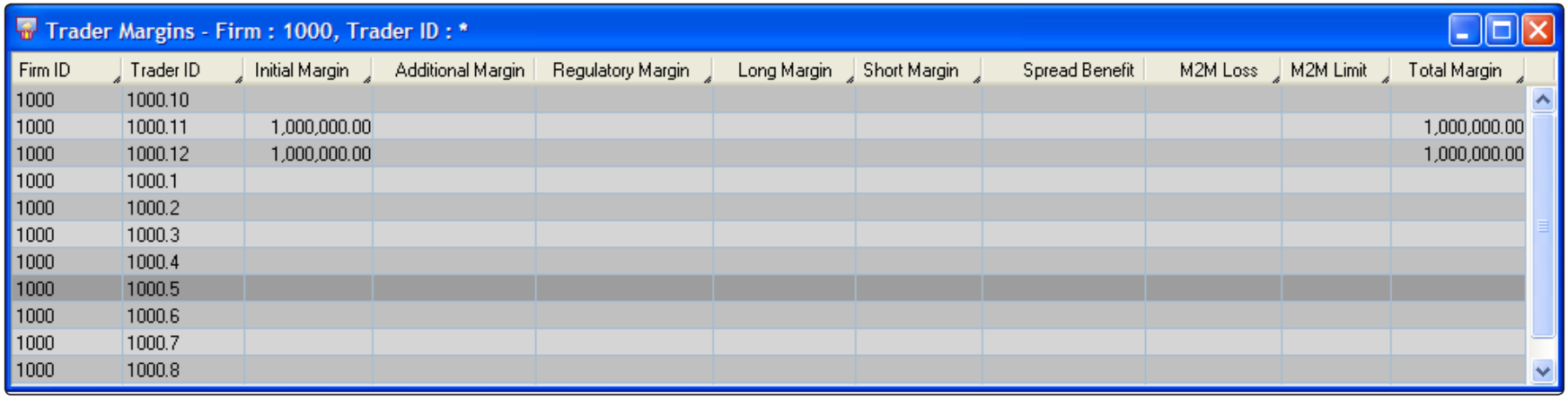
Trader Margins Window

Trader Margins refer to the various payments required to be made to a clearing house by trading participants in order to cover the risk of losses based on the positions they establish by trading. This window allows the user to view trader margin details

Getting Started

Use one of the following methods:

- Click the Trader Margins Window button (shown here)
- Use the hot key defined in the Preferences window

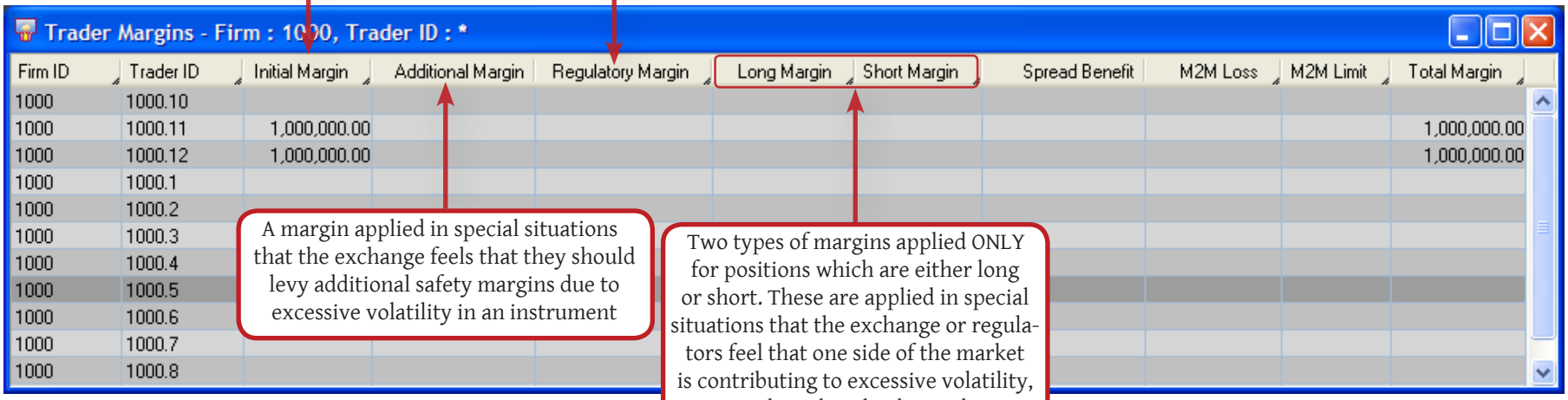


Firm ID	Trader ID	Initial Margin	Additional Margin	Regulatory Margin	Long Margin	Short Margin	Spread Benefit	M2M Loss	M2M Limit	Total Margin
1000	1000.10									
1000	1000.11	1,000,000.00								1,000,000.00
1000	1000.12	1,000,000.00								1,000,000.00
1000	1000.1									
1000	1000.2									
1000	1000.3									
1000	1000.4									
1000	1000.5									
1000	1000.6									
1000	1000.7									
1000	1000.8									

Trader Margins window - Field Definitions

The amount of deposit required to be placed with the clearinghouse to cover the possible loss (generally within a single day's time frame) that can be encountered by a client based on his established trading position and values

A margin applied in special situations that the regulators feel the trading in an instrument should be damped due to excessive volatility



A margin applied in special situations that the exchange feels that they should levy additional safety margins due to excessive volatility in an instrument

Two types of margins applied ONLY for positions which are either long or short. These are applied in special situations that the exchange or regulators feel that one side of the market is contributing to excessive volatility, and needs to be damped.

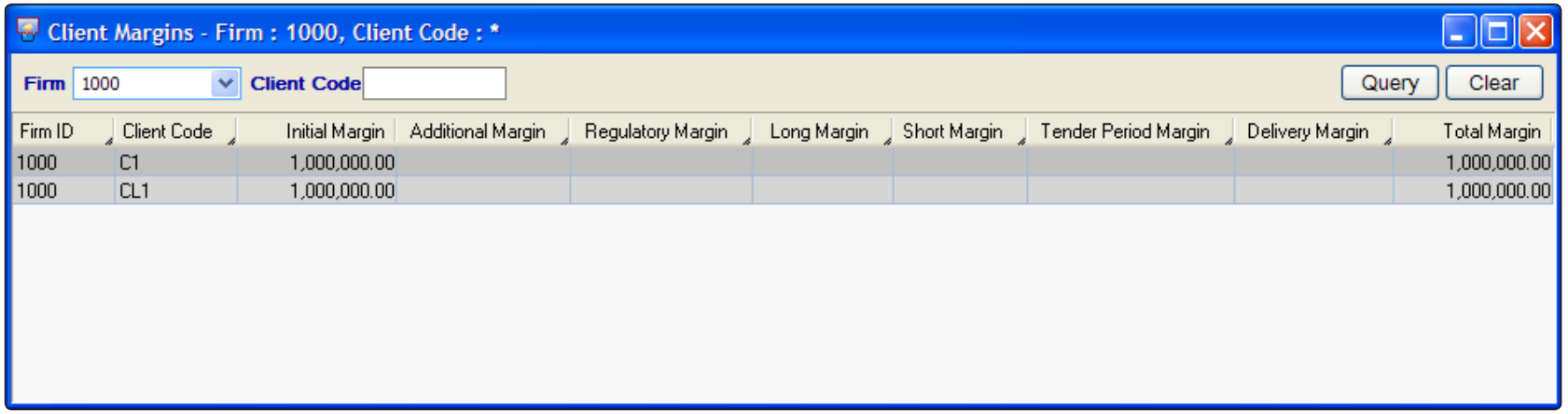
Client Margins Window

The Client Margins window can only be viewed by a use with trading administrator privileges. This window allows the user to view the margins for the clients of his firm.

Getting Started

Use one of the following methods:

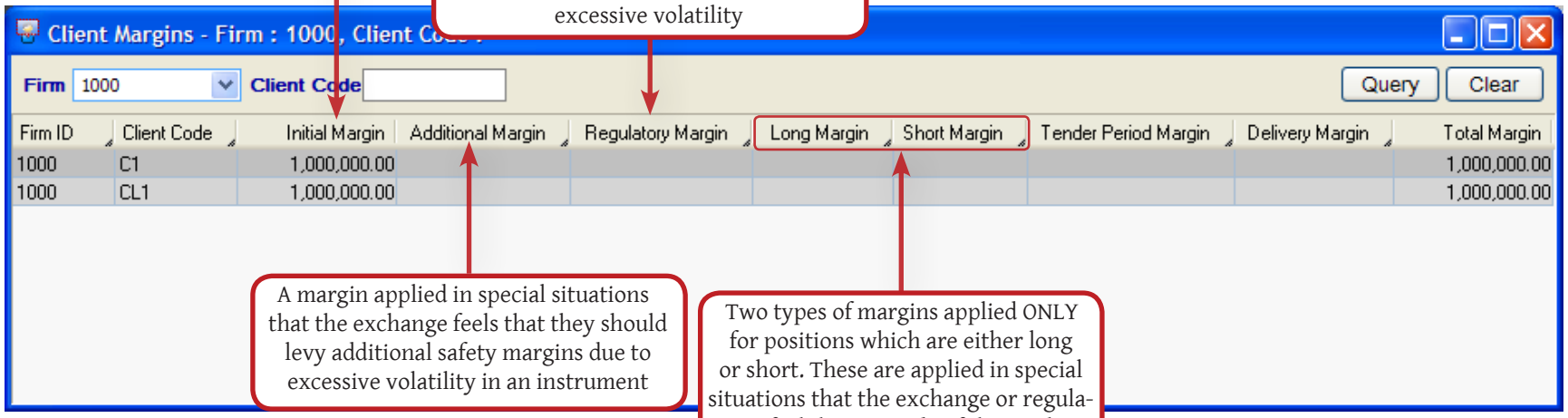
- Click the Client Margins Window button (shown here)
- Use the hot key defined in the Preferences window


Client Margins - Firm : 1000, Client Code : *
Firm 1000
Client Code
Query
Clear
Firm ID | Client Code | Initial Margin | Additional Margin | Regulatory Margin | Long Margin | Short Margin | Tender Period Margin | Delivery Margin | Total Margin
1000 | C1 | 1,000,000.00 | | | | | | | 1,000,000.00
1000 | CL1 | 1,000,000.00 | | | | | | | 1,000,000.00

Client Margins window - Field Definitions

The amount of deposit required to be placed with the clearinghouse to cover the possible loss (generally within a single day's time frame) that can be encountered by a client based on his established trading position and values

A margin applied in special situations that the regulators feel the trading in an instrument should be damped due to excessive volatility



A margin applied in special situations that the exchange feels that they should levy additional safety margins due to excessive volatility in an instrument

Two types of margins applied ONLY for positions which are either long or short. These are applied in special situations that the exchange or regulators feel that one side of the market is contributing to excessive volatility, and needs to be damped.

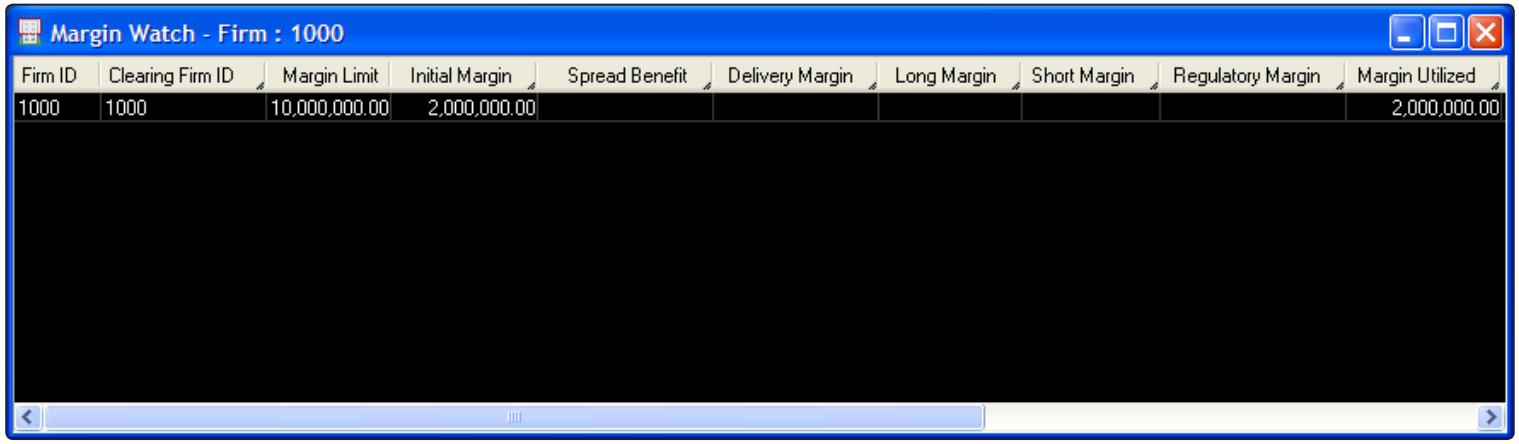
Margin Watch Window

Margins refer to the various payments required to be made to a clearinghouse by trading participants in order to cover the risk of losses based on the positions they establish by trading. The Margin Watch window is available only to users logging in with trading administrator privileges.

Getting Started

Use one of the following methods:

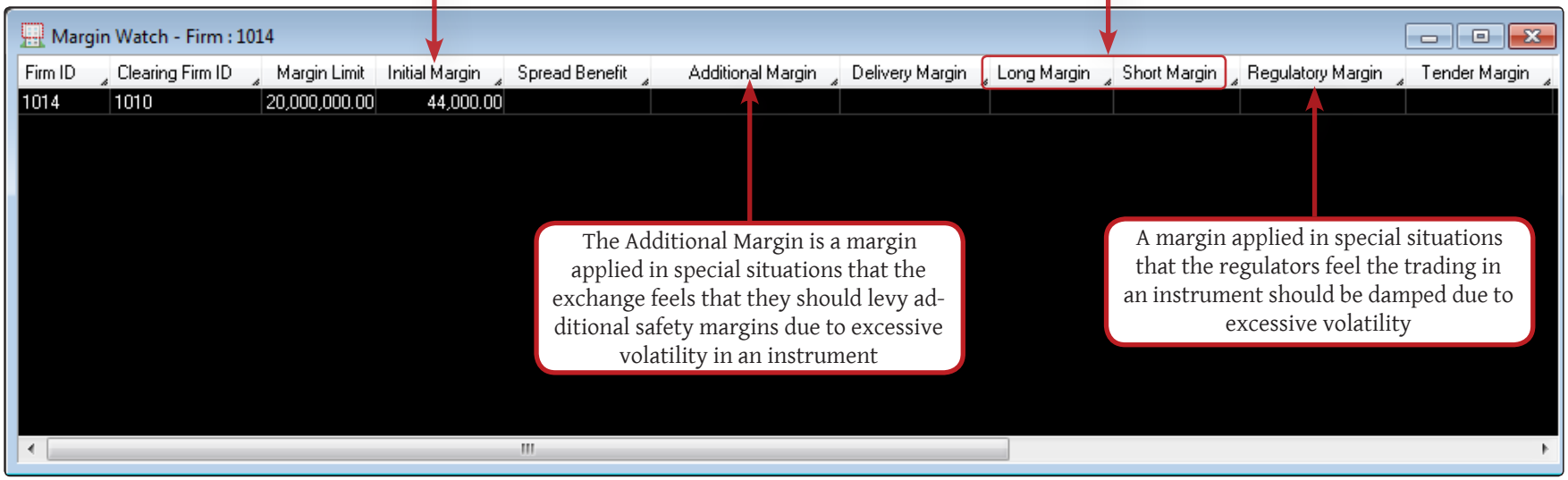
- Click the Margin Watch Window button (shown here)
- Use the hot key defined in the Preferences window



Margin Watch window - Field Definitions

The amount of deposit required to be placed with the clearinghouse to cover the possible loss (generally within a single day's time frame) that can be encountered by a client based on his established trading position and values

Two types of margins applied ONLY for positions which are either long or short. These are applied in special situations that the exchange or regulators feel that one side of the market is contributing to excessive volatility, and needs to be damped.



The Additional Margin is a margin applied in special situations that the exchange feels that they should levy additional safety margins due to excessive volatility in an instrument

A margin applied in special situations that the regulators feel the trading in an instrument should be damped due to excessive volatility

Miscellaneous

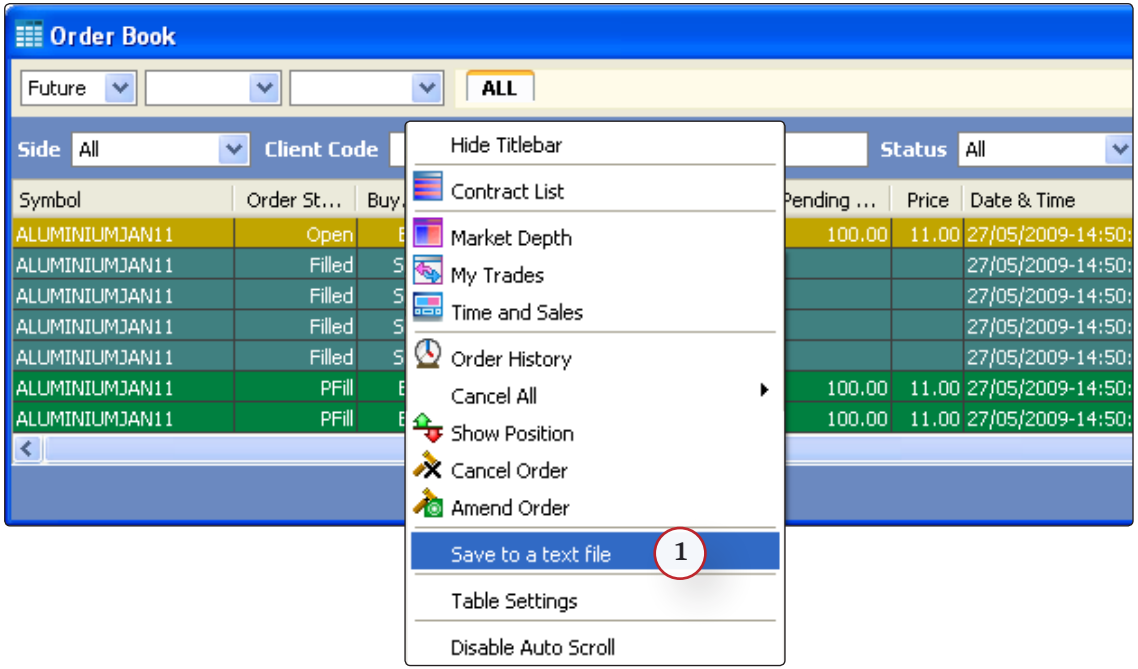
Save to a Text File

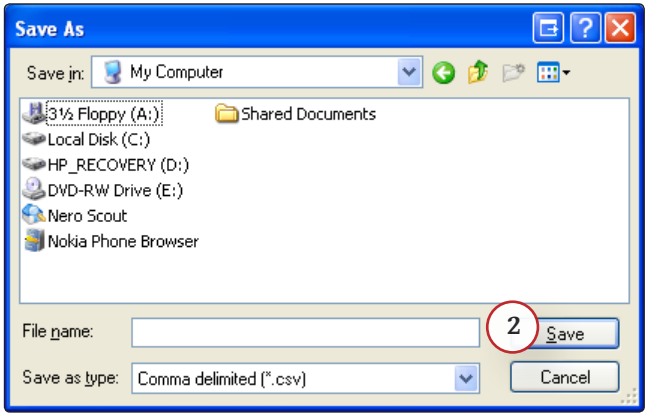
This option allows the user to save the contents of a window to a text file. This feature is available for the following windows:

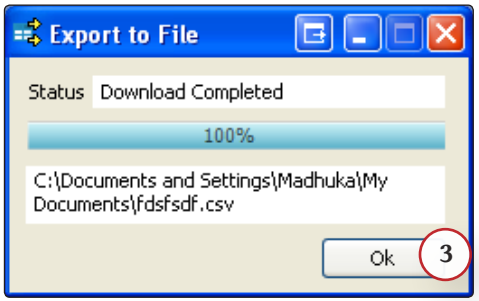
- Order Book
- My Trades
- Market Watch
- Time and Sales
- Manage Users

To save to a text file:

1. Right-click on a field and select the *Save as a text file* option.
2. In the **Save As** window, specify the **File name** and location and click *Save*.
3. The progress bar will indicate the status. Click *OK* once finalized.



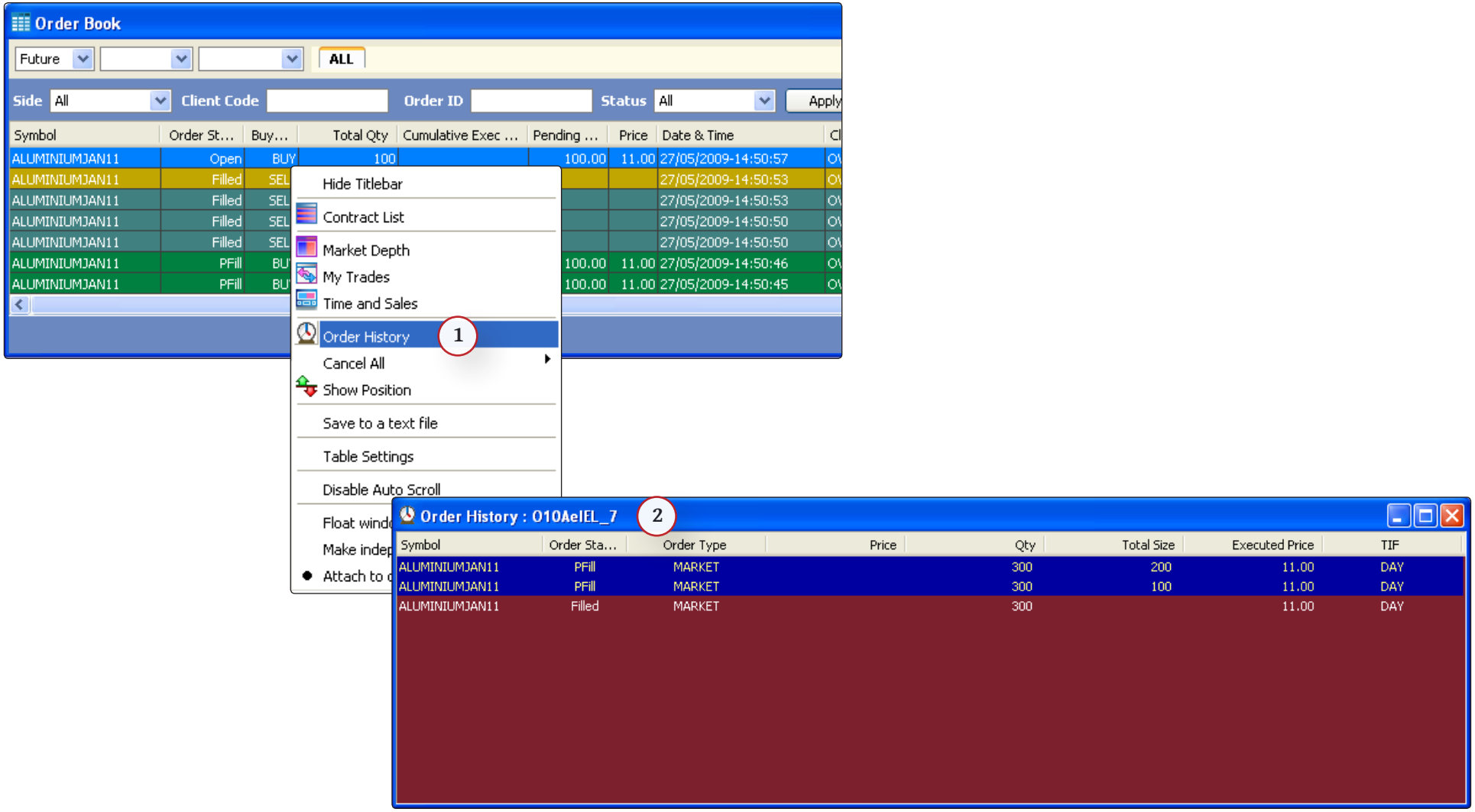




View the Order History

This option allows the user to view the order history for a trade via a sub-window, which displays the history sorted based on time of the execution report.

1. Right-click on an order and select the *Order History* option.
2. The **Order History** window will be displayed for that particular order.



Default Shortcut Keys

The following table lists the default shortcut keys for the Trader front-end.

Sr No	Functionality	Shortcut key	Additional Shortcut
General Shortcut Keys			
1	Buy Order Entry	F1	+
2	Sell Order Entry	F2	-
3	Bracket Buy	ALT+F1	
4	Bracket Sell	ALT+F2	
5	Order Book	F3	
6	Market Watch	F4	
7	Market Depth	F5	
8	My Trades	F8	
9	Message Log	F10	
10	Preferences	CTRL+R	
11	Net Position	CRTL+F6	
12	Contract List	CTRL+L	
13	Manage Users	CTRL+SHIFT+U	
14	Contract Information	SHIFT+F8	
15	Snap Quote	CTRL+F9	
16	Top Gainers and Losers	CTRL+SHIFT+F8	
17	Most Active Contracts	CTRL+SHIFT+F7	
18	Modified Trades	F9	
19	Spread	CTRL+S	
Manage Users window			
20	Client Master	CTRL+M	

Market Watch window			
21	Save as Portfolio	ALT+F3	
22	Close Window	CTRL+F4	
Order Book window			
23	Cancel Order	SHIFT+F1	
24	Modify Order	SHIFT+F2	
25	Cancel All Filtered Orders	SHIFT+F3	
Active window			
26	Contract Selector	CTRL+U	
27	On-line Back-up	ALT+F7	
28	Auto Size Column Width	F12	
29	Close Selected Tabs	CTRL+W	
30	Tab Forward	CTRL+T	
31	Tab Backward	CTRL+SHIFT+T	
Application			
32	Switch Between Workspaces	CTRL+SHIFT+W	
33	Log off from TWS	CTRL+O	
34	Ticker	CTRL+SHIFT+F4	

Appendices

Document Change Control

Date	Version	Sections	Description
19.11.2009	1.0	-	First none-draft version of the manual released reflecting functionality for **ACE Trader** Front End.
22.04.2010	1.1	-	Manual was modified to reflect changes found in the front end version 1.0.1.6
11.6.2010	1.2	-	User manual updated to reflect changes to front-end functionality for version 1.1.0.3.
17.08.2010	1.3	-	Updated user manual to reflect current front-end functionality
26.08.2010	1.4	-	Updates to manual based on client comments.
14.10.2010	1.5	-	Updates to manual on client request.
22.10.2010	1.6	-	Added section on Spread Order Entry window.

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